

For favour of posting

DEPARTMENT OF STATISTICS AND ACTUARIAL SCIENCE
THE UNIVERSITY OF HONG KONG

Seminar

Professor Qiying WANG

Department of Mathematics
The University of Sydney
Australia

will give a talk

entitled

**CURRENT DEVELOPMENTS IN NONLINEAR
COINTEGRATING REGRESSION**

Abstract

The past decade has witnessed great progress in the development of nonlinear cointegrating regression. Unlike linear cointegration and nonlinear regression with stationarity where the traditional and classical methods are widely used in practice, estimation and inference theory in nonlinear cointegrating regression produce new mechanisms involving local time, a mixture of normal distributions and stochastic integrals. This talk aims to introduce the machinery of the theoretical developments, providing up-to-date results in nonlinear cointegrating regression.

on

Wednesday, November 30, 2016

(Refreshments will be served from 2:15 p.m. outside Room 301 Run Run Shaw Building)

2:30 p.m. – 3:30 p.m.

at

Room 301, Run Run Shaw Building

Visitors Please Note that the University has limited parking space. If you are driving please call the Department at 3917 2466 for parking arrangement.

All interested are welcome