For favour of posting

DEPARTMENT OF STATISTICS AND ACTUARIAL SCIENCE
THE UNIVERSITY OF HONG KONG

Seminar

Dr. Aijun ZHANG

Department of Mathematics
Director of Center for Big Data in Education
Hong Kong Baptist University
Hong Kong

will give a talk

entitled

DUAL-TIME MODELING AND FORECASTING IN QUANTITATIVE RISK MANAGEMENT

Abstract

Longitudinal and survival data are naturally observed with multiple origination dates. They form a dual-time data structure with horizontal axis representing the calendar time and the vertical axis representing the lifetime. In this talk we discuss how to model dual-time data based on a decomposition strategy and how to forecast over the time horizon. Various statistical techniques are used for treating fixed and random effects. Among other fields, we share the potential applications in quantitative risk management, and demonstrate a large-scale credit risk analysis powered by big data computing.

on

Thursday, March 31, 2016

(Refreshments will be served from 10:15 a.m. outside Room 301 Run Run Shaw Building)

10:30 a.m. – 11:30 a.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