DEPARTMENT OF STATISTICS AND ACTUARIAL SCIENCE
THE UNIVERSITY OF HONG KONG

Seminar

Dr. Ke ZHU

Academy of Mathematics and Systems Science
Chinese Academy of Sciences
Beijing, China

will give a talk

entitled

HAUSMAN TESTS FOR THE ERROR DISTRIBUTION IN CONDITIONALLY HETEROSKEDASTIC MODELS

Abstract

This talk proposes some novel Hausman tests to examine the error distribution in conditionally heteroskedastic models. Unlike the existing tests, all Hausman tests are easy-to-implement with the limiting null distribution of chi square, and moreover, they are consistent and able to detect the local alternative of order $n^{-1/2}$. The scope of the Hausman test covers all Generalized error distributions and Student's t distributions. The performance of each Hausman test is assessed by simulated and real data sets.

on

Thursday, March 31, 2016

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

2:30 p.m. – 3:30 p.m.

at

Room 301, Run Run Shaw Building

<u>Visitors Please Note</u> 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