For favour of posting

DEPARTMENT OF STATISTICS AND ACTUARIAL SCIENCE
THE UNIVERSITY OF HONG KONG

Departmental Seminar

Professor Lajos HORVÁTH

Department of Mathematics
University of Utah, Salt Lake City UT
USA

will give a talk
entitled

STATISTICAL INFERENCE FOR HETEROSCEDASTIC TIME SERIES

Abstract

We are interested in the stability of the mean against the alternative that the mean has changed at least once during the observation period. Usually it is assumed that under the no change null hypothesis the time series is stationary. We survey several models and present different approaches to change point detection when even under the null hypothesis the time series is not stationary. We assume that the second order properties (variance and correlation) might change at unknown times under the null as well as under the alternative. We provide an application to the Nelson--Siegel model.

on

Tuesday, March 19, 2019

(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