For favour of posting

DEPARTMENT OF STATISTICS AND ACTUARIAL SCIENCE
THE UNIVERSITY OF HONG KONG

Departmental Seminar

Prof. Qiying WANG

The University of Sydney
Australia

will give a talk
entitled

A NEW MARTINGALE LIMIT THEOREM WITH APPLICATIONS

Abstract

For a certain class of martingales, it is shown that a minor and easily verified additional condition, together with the convergence in distribution for the conditional variance, is sufficient for the convergence to a mixture of normal distributions. It is quite often for a model under investigation to have a martingale structure in estimation and inference theory with nonstationarity, but it is difficult or simply impossible to prove the convergence in probability for the conditional variance as required in the classical martingale limit theorem. Our new martingale limit theorem removes this barrier and hence provides a solid foundation for the development of nonlinear cointegrating regression.

on

Tuesday, July 9, 2019

(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