For Favour of Posting

THE CHINESE UNIVERSITY OF HONG KONG

Department of Statistics

will present a seminar entitled

Analysis of long-memory time-series data

by

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Department of Statistics and Actuarial Science
The University of Iowa

on

Friday, 16 June 2006
2:30pm – 3:30pm

in

Lady Shaw Building C5
The Chinese University of Hong Kong

Abstract:

The concept of long-range dependence originated in the study of hydrology by Hurst (1951) and has since found wide applications in diverse fields including natural sciences, economics and finance. We introduce a new class of continuous-time long-memory processes driven by some fractional Brownian error process. Data are invariably digitalized and are often collected over unequal time intervals. We discuss some interesting issues about the inference of this new class of models with discrete-time data. The new methods will be illustrated with data from an environmental study.

All are Welcome