THE CHINESE UNIVERSITY OF HONG KONG

Department of Statistics

will present a seminar entitled

Topics in Functional Regression

by

Professor Hans Mueller University of California, Davis

on

Tuesday, 6 November 2007 2:00pm – 3:00pm

in

Lady Shaw Building C5 The Chinese University of Hong Kong

Abstract:

Functional regression analysis addresses the situation where predictors or responses in a regression setting include random functions. Early functional linear models were based on observing complete trajectories for the random functions. Generalized functional linear models can be used for binary and other generalized responses and for classification. Recent extensions include functional regression diagnostics, regression for sparse and noisy longitudinal data, time-varying functional models, and functional additive regression. A useful auxiliary tool is the representation of random functions through principal component expansions.

Illustrations include data from longitudinal, demographic and gene expression studies. The presentation draws on joint work with Jeng-Min Chiou, Peter Hall, Xiaoyan Leng, Jane-Ling Wang and Fang Yao.

All are Welcome