



The Chinese University of Hong Kong
Department of Statistics
and
The Institute of Mathematical Sciences
Joint Seminar

**Identification of Threshold Models of AR and
Ergodic Diffusion Processes**

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Abstract

We consider several problems of threshold estimation for discrete time (TAR) and continuous time (Ergodic Diffusion) stochastic processes. We describe the asymptotic behavior of the MLE and the Bayesian estimators of thresholds and discuss the optimality of these estimators. For ergodic diffusion model, we discuss the problem of constructions of (distribution free) the Goodness-of-Fit tests for composite hypothesis (unknown threshold).

Date: August 30, 2010
Time: 11:00 am - 12:00 noon
Place: Lady Shaw Building, Room G34
The Chinese University of Hong Kong