INSTITUTO TECNOLÓGICO AUTÓNOMO DE MÉXICO

Departamento Académico de Estadística

Seminario Aleatorio

Sesión 345

Weak dependence and applications

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Abstract

Times series are of a daily use in Econometrics and in Statistics. I was working a long time with mixing (essentially due to Rosenblatt (1956), see Doukhan (1994)). At some step I realized that Rosenblatt himbmself together with ith his former PhD Student Donald Andrews both provided simple counter-examples to such conditions. The talk will be devoted to show how to avoid such conditions, beginning with simple facts concerning independence. In 1999 together with Sana Louhichi I begun with a systematic approach to a reasonable alternative, Weak Dependence. I will first go through various wide classes of examples. The talk will then describe the mathematical tools associated and will sketch several applications of a statistical nature for time series analysis.

Viernes 07 de febrero de 2020, 13:00 hrs.
Aula B-1, Plantel Río Hondo

El Seminario Aleatorio está destinado tanto a profesores como a estudiantes, por lo que el Departamento de Estadística y la Maestría en Ciencia de Datos agradece a los profesores que colaboren invitando a sus alumnos a estas sesiones.

En la red: http://estadistica.itam.mx/es/seminario-aleatorio-de-estad%C3%ADstica