INSTITUTO TECNOLÓGICO AUTÓNOMO DE MÉXICO

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Seminario Aleatorio

Sesión 365

Regime switching models for directional and linear observations

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http://www.econ.cam.ac.uk/people/emeritus/ach34

Abstract
The score-driven approach to time series modeling provides a solution to the problem of modeling circular data and it can also be used to model switching regimes with intra-regime dynamics. Furthermore it enables a dynamic model to be fitted to a linear and a circular variable when the joint distribution is a cylinder. The viability of the new method is illustrated by estimating a model with dynamic switching and dynamic location and/or scale in each regime to hourly data on wind direction and speed in Galicia, north-west Spain

Viernes 12 de marzo de 2021, 13:00 horas de CDMX

https://itam.zoom.us/j/98754360113?pwd=MU1ySDlxV2E4MDNnRTRobkJlSUlMdz09
ID de reunión: 987 5436 0113
Código de acceso: 007793

El Seminario Aleatorio del Departamento de Estadística del ITAM está destinado tanto a profesores como a estudiantes, por lo que se agradece a los profesores que colaboren invitando a sus alumnos a estas sesiones.