

El Departamento de Estadística del ITAM

anuncia la siguiente sesión (No. 204) de

EL SEMINARIO ALEATORIO

que, con el título

**Multidimensional Semiparametric Prediction with
Cointegration in errors for Pollution Indicators**

impartirá

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Resumen

In this paper a review of semiparametric models developed throughout the years thanks to extensive collaboration between the Department of Statistics and Operational Research of the University of Santiago de Compostela and a power station located in As Pontes (A Coruña, Spain) property of Endesa Generation, SA, is shown. In particular these models were used to predict the levels of sulfur dioxide in the environment of this power station with half an hour in advance. In this paper also a new multidimensional semiparametric model is considered. This model is a generalization of the previous models and takes into account the correlation structure of errors with possible cointegration relationships. Its behaviour is illustrated in the prediction of the levels of two important pollution indicators in the environment of the power station: sulfur dioxide and nitrogen oxides.

Fecha: Viernes 11 de Diciembre

Hora: 13:00 hrs.

Salón: B-2

Lista de seminarios próximos. Visite:

<http://estadistica.itam.mx/seminarios.html>

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

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