COLLOQUIUM

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Non-Stationary Fractional Processes

Thursday, April 7, 2011
A405 Wells Hall
10:20 a.m. - 11:10 a.m.
Refreshments: 10:00 a.m.

Abstract

Fractional processes are, perhaps for statisticians, an extension of the classical ARMA models of time series, perhaps for probabilists, an extension of the random walk. In this talk I will discuss (from my perspective) why both statisticians and probabilists find those models in their non-stationary regime interesting and how those models connect to other fields. I will emphasize non-Gaussian limiting behavior. I will discuss some recent probabilistic results, some new statistical applications, and some open problems.

Part of this talk is based on some joint work with Bill McCormick (UGA).

To request an interpreter or other accomodations for people with disabilities, please call the Department of Statistics and Probability at 517-355-9589.