國立中山大學跨領域及數據科學研究中心
國立中山大學應用數學系
學術演講

講　者：吳偉標 教授
Department of Statistics, University of Chicago, USA

講　題：Gaussian Approximation for High Dimensional Time Series

時　間：2016/12/21（星期三）11:10 ~ 12:00

地　點：理學院四樓理 SC 4009-1 室

茶　會：10:30 於理 SC 4010 室 (系辦公室)

摘 要

I will talk about the problem of approximating sums of high dimensional stationary time series by Gaussian vectors, using the framework of functional dependence measure. The validity of the Gaussian approximation depends on the sample size n, the dimension p, the moment condition and the dependence of the underlying processes. We also consider an estimator for long-run covariance matrices and study its convergence properties. Our results allow constructing simultaneous confidence intervals for mean vectors of high-dimensional time series with asymptotically correct coverage probabilities. As an application, we propose a Kolmogorov-Smirnov type statistic for testing distributions of high-dimensional time series. This work is joint with Danna Zhang.

敬 請 公 告！ 歡 迎 參 加！

應用數學系：http://math.nsysu.edu.tw

校園地圖：http://math.nsysu.edu.tw/ezfiles/87/1087/img/779/NSYSUMAPmath990705.jpg

交通資訊：http://www.nsysu.edu.tw/files/90-1000-7.php?Lang=zh-tw

應用數學系　　校園地圖　　交通資訊