

# 國立中山大學應用數學系

## 學術演講

- 講者：Professor Hideaki Nagahata  
Department of Applied Mathematics,  
Waseda University, Japan
- 講題：Discriminant and cluster analysis of possibly  
high-dimensional time series data by a class of  
disparities
- 時間：2017/03/16（星期四）14:10 ~ 15:00
- 地點：理學院四樓理 SC 4009-1 室
- 茶會：15:00 於理 SC 4010 室（系辦公室）

### 摘要

Discriminant and cluster analysis of high-dimensional time series data have been an urgent need in more and more academic fields. To settle the always-existing problem of bias in distance-based classifiers for high-dimensional models, we consider a new classifier with jackknife type bias adjustment for stationary time series data. The consistency of the classifier is theoretically shown under suitable conditions, including the situations of possibly high-dimensional data. We also conduct the cluster analysis for real financial data.

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