

The Fox School of Business

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Department of Statistics



Temple University

ANNOUNCES A
COLLOQUIUM

Dr. Sreenivas Konda

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will speak on

Asymptotics of Time Dependent Autoregressive Processes

Time: 3:00 – 4:00 PM

Date: Friday, November 14, 2008

Place: Tuttleman Learning Center 203AB

Abstract

A theoretical framework is proposed for the asymptotics of time dependent autoregressive parameters' estimates. First we simplify the problem by fitting the time dependent parameters of these nonstationary processes by local linear models and then estimate the parameters of these approximate models by weighted least squares method. The asymptotics of the proposed estimators are derived and investigated under strong mixing conditions. A simulated example is used for illustration.

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