Universität zu Köln
Mathematisches Institut
Prof. i.R. Dr. Josef G. Steinebach

Weyertal 86 - 90
50931 Köln, Germany
Telefon +49 221 470-4336
Telefax +49 221 470-5908

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Einladung

zum

Oberseminar „Stochastik“

am **Donnerstag,** dem **12.07.2018**, um **14.00 Uhr** im Seminarraum 2 (Raum 204) des Mathematischen Instituts, Weyertal 86-90, 50931 Köln.

Es spricht

Prof. Dr. Alexander Aue

(University of California, Davis/U.S.A.)

zum Thema:

Structural breaks in functional time series

Abstract: The advent of complex data has led to increased research in virtually all areas of statistics, including functional data analysis (FDA). Within the purview of FDA, the use of methods for serially correlated functions is often prudent. As for simpler univariate time series models, the theoretical foundations of methodology are often laid out exploiting the notion of stationarity, while data analysis is often conducted on data violating this assumption. This talks looks into ways of detecting two kinds of departures from stationarity. In the first part structural breaks in the mean function are considered and in the second part structural breaks in eigenvalues and trace of the covariance operator.
The talk is based on joint work with Greg Rice (Waterloo) and Ozan Sönmez (Davis).

Alle Interessenten sind herzlich eingeladen.

Die Dozenten der Stochastik