

MICHIGAN STATE UNIVERSITY
Department of Statistics and Probability

COLLOQUIUM

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Some Application of Functional Data Analysis to Space Physics and Finance

Tuesday, February 24, 2015
10:20 a.m. - 11:10 am
Refreshments 10:00 am
C405 Wells Hall

Abstract

- 1) Testing for the existence of global cooling trend in the ionosphere;
- 2) Predictability of cumulative intraday returns on US stocks. Both problems will be solved using custom-developed tools of functional data analysis. In both of them, statistical objects of interest are curves, indexed either by space or by time.

The talk will focus on explaining the problems and the statistical ideas, and will be broadly accessible.

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