

Speaker:

Dr Rafal Kulik,
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Date: Tuesday 16th October, 2007, 2 - 3pm

Venue: E4A 523 (level 5 seminar room)

Title: Empirical process of long-range dependent sequences when parameters are estimated

Abstract:

It will be an elementary talk describing some interesting phenomena for long range dependent sequences. We show completely different phenomena compared to i.i.d. situation, as well as compared to ordinary empirical processes of long range dependent sequences. Applications include Kolmogorov-Smirnov and Cramer-Smirnov-von Mises goodness-of-fit statistics.