Università Commerciale Luigi Bocconi

Bocconi

Department of Decision Sciences

Statistics Seminar

State space models: current perspectives and future developments

Giovanni Petris

University of Arkansas
Department of Mathematical Sciences

Part I - Tuesday, 7th June 2011 h. 4.30pm
Part II - Thursday, 9th June 2011 h. 12.45pm

Room 3-E4-SR03 Via Rontgen 1 Milano

Abstract

State space models have provided a popular tool for the analysis of time series data for a fairly long time. Research in this area is still active, however, prompted by a combination of increased computing power and new challenges related to large data sets and sequential, on line, inference.

In the first talk, of an introductory nature, I will give an overview of state space models, followed by a discussion of some of the most popular software tools to perform state space analysis using R, the free software environment for statistical computing.

The second talk will present examples of current research on specific classes of state space models.

Both talks should be accessible, in terms of content and required background, to graduate students.

Department of Decision
Sciences

Via Röntgen 1 - 20136Milano

Tel. 02 5836.5632
Fax 02 5836.5630