Department of Decision Sciences - Bocconi University
Via Roentgen 1 - 20136 Milano
Tel. 02-58365632 - Fax 02-58365630

SEMINAR

"Some approaches for modelling stationary processes"

Juan-Carlos Martinez-Ovando
(University of Kent)

Monday, 29th June 2009 – h. 13.00
Room C – Via Sarfatti 25 - 20136 Milano

Abstract:

It is now well known that one can develop strictly stationary first-order dependent processes from any (Bayesian) exchangeable model. In this talk we shall present some approaches with the aim of flexibilizing such type of constructions. Specifically, we will start presenting the development of first-order dependent processes with nonparametric transitions.
We shall continue presenting a novel extension defining strictly stationary processes with non-parametric marginals and non-parametric transitions.
We will also turn to explore some ideas regarding the extension to build up higher-order dependent processes in a parametric framework.
Illustrations analysing real data will be presented.

Joint work with Stephen G. Walker.