

DEPARTMENT OF STATISTICS COLLOQUIUM SERIES

Texas A&M University

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(Guest of Mohsen Pourahmadi)

SPECTRAL MAGIC

ABSTRACT:

Although it is not as much fun as sawing a woman in half, it is still possible to astonish your friends with spectral magic. For example, estimating the spectral density matrix of vector-valued stationary time series is not easy because different degrees of smoothness are typically needed for different components; this problem must be balanced with the fact that the matrix must be positive semi-definite. I will perform this balancing act before your very eyes. After astonishing you with this feat, I will move on to the more arduous task of estimating the slowly changing spectral density of a locally stationary time series. Our technique is no illusion.

Assistants: Ori Rosen, UTEP and Sally Wood, OZ

DATE: Thursday, April 2, 2009

TIME: 11:10 a.m. – 12:10 p.m.

PLACE: Room 150, Blocker

Refreshments will be served in the Statistics Conference Room at 10:30 am for those attending the seminar.