

DEPARTMENT OF STATISTICS COLLOQUIUM SERIES

Texas A&M University

WEI-BIAO WU

Department of Statistics
University of Chicago

**SIMULTANEOUS INFERENCE OF TIME-VARYING
LINEAR MODELS**

ABSTRACT:

I will talk about construction of simultaneous confidence tubes (SCT) for time-varying regression coefficients in functional linear models. Using a Gaussian approximation result for non-stationary multiple time series, we show that the constructed SCTs have asymptotically correct nominal coverage probabilities. Our results are applied to the problem of testing whether the regression coefficients are of certain parametric forms, a fundamental problem in the inference of functional linear models.

This is a joint work with Zhou Zhou.

DATE: Thursday, February 4, 2010
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.