

# 國立成功大學統計學系專題演講

時 間：103年7月14日（星期一）下午3:30 - 4:30

地 點：統計學系三樓視聽教室（62331）

演講者：蔡瑞胸 院士

Booth School of Business, University of Chicago

題 目：Functional Time Series Analysis with  
Applications

茶 會：下午3:00 - 3:30（統計學系二樓教師休息室）

# Abstract

We consider analysis and applications of high-dimensional time series, including functional data. We investigate the time evolution of the series or functional data and study the impact of covariate variables. We employ factor models to seek simplification and to achieve dimension reduction. For applications, we consider the time evolution of income distributions, demands of electricity, and joint modeling of log returns of equities and credit default swaps. This talk is based on joint works with multiple co-authors, including Drew Creal and Y.T. Chen.

主辦單位：國立成功大學 社會科學院、社會科學院經濟學系、管理學院統計學系  
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