NTU Math Seminar

歡迎參加　　　敬請公告

演講者：Professor George Michailidis (Director of Informatics Institute,University of Florida)

講　題：Factor Augmented Vector Autoregressive Models under High Dimensional Scaling

時　間：2018年6月20日 (星期三) 10:20-11:20

地　點：臺灣大學天數館 440 室

摘　要：Vector Autoregressive Models (VAR) are widely used in applied economics and finance.

In this talk, we consider a VAR model augmented with dynamically evolving factors. The time series modeled as a VAR, together with the dynamic factors relate to a large number of other time series hat aid in the identifiability of the model parameters. We investigate the identifiability of such models, as well as estimation and inference issues under high-dimensional scaling. The performance of the proposed methods is assessed through synthetic data and the methodology is illustrated on an economic data set.

相關事宜請與顏湘伶小姐聯絡 Tel:(02)3366-2822　歡迎上網查詢　網址：http://www.math.ntu.edu.tw

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