



統計科學研究所

INSTITUTE OF  
STATISTICAL SCIENCE



SEM INAR



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## Seminar

Title : Wind Data Modeling with Transformed Gaussian Processes

Speaker : Dr. Jaehong Jeong

(Department of Mathematics and the Department of Applied Statistics, Hanyang University, South Korea)

Time : 10:30 ~ 12:00, Monday, July 10, 2023

Place : Auditorium, B1F, Institute of Statistical Science

### Abstract

Wind energy has substantial potential for future energy portfolios without negatively impacting the environment. In developing national and worldwide energy plans, understanding the spatio-temporal pattern of wind is crucial. We propose a statistical model that aims at reproducing the data-generating mechanism of climate ensembles for global monthly wind data. Inferences based on a multi-step conditional likelihood approach are achieved by balancing memory storage and distributed computation for a large data set. Additionally, we discuss a general strategy for modeling non-Gaussian stochastic processes by transforming underlying Gaussian processes.

※ Online live streaming through Cisco Webex will be available.

※ The tea reception will be held at 10:10.