統計科學研究所

INSTITUTE OF STATISTICAL SCIENCE

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Seminar

Title：Statistical models for mixed frequency data and their applications in forecasting economic indicators

Speaker：Prof. George Michailidis

(Department of Statistics & Data Science, UCLA)

Time：10:30 ~ 12:00, Monday, October 2, 2023

Place：Auditorium, B1F, Institute of Statistical Science

Abstract

We discuss the problem of modeling and analysis of time series data that evolve at different frequencies (e.g., quarterly-monthly). We present univariate and multivariate modeling paradigms, outline and address technical challenges and illustrate their performance in forecasting tasks involving key macroeconomic indicators.

※ Tea reception starts at 10：10.

※ Lecture in English. Online live streaming through Cisco Webex will be available.