統計科學研究所

INSTITUTE OF STATISTICAL SCIENCE

統計所學術演講　中研院統計所

學　術　演　講

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

講　者：Prof. George Michailidis
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時　間：2023年10月2日(星期一)，10:30-12:00

地　點：統計所B1演講廳

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.

※ 茶　會：**10：10**開始

※ 英文演講，實體與線上視訊同步進行。