

WICHITA STATE UNIVERSITY

Department of Mathematics and Statistics

*The Lecture Series in the
Mathematical Sciences Presents Our Guest:*

Dr. Chunsheng Ma

Wichita State University

"Long Memory Time Series Models"

Abstract:

The research on long memory (long-range dependence or persistence) started from a not short time ago. In 1950s H.E. Hurst observed the so-called Hurst phenomenon while working on river flow data, B.B. Mandelbrot and his co-workers investigated fractional Brownian motion over 30 years ago, and C.W.J. Granger and R. Joyeux and J.R.M. Hosking proposed the fractional autoregressive moving-average process about 20 years. There is a rapidly expanding empirical literature that has found evidence of long-range dependence in many time series data in hydrology, climatology, economics and finance.

This talk will provide a brief review of the definitions and properties of long memory, and address some open (MATHEMATICAL) questions on long memory.

Friday, October 4, 2002
3:00 PM in 335 Jabara Hall

*Please come join us for refreshments before the lecture
at 2:30 p.m. in room 353 Jabara Hall.*