INSTITUT DE STATISTIQUE
UNIVERSITE CATHOLIQUE DE LOUVAIN

STATISTICS SEMINAR

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"Nonparametric estimation and prediction for spatial panel time series."

Thursday, March 12, 2009
16:00
Room : c 115 (STAT)

Abstract

In spatial statistics the response variable at a given location and time is often observed together with some covariates which are known to influence the response. This relationship may be unknown, and to prevent misspecification of the model, a nonparametric approach could be appropriate. In this talk we develop forecasting and linear prediction for temporally stationary but spatially nonstationary functional stochastic processes within a nonparametric framework. In the context of panel time series it is often too strong to assume the joint linearity of processes. Instead we study asymptotic sampling properties of the forecast and the linear predictor using the 2-mixing dependence measure, which allows for nonlinearity. We apply our methodology by modeling house prices at different locations in the Stockport area, United Kingdom.

You are welcome to the coffee break before the seminar (room : c 105)

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