The University of Chicago

Department of Statistics

Seminar

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"Prediction-Based Estimating Functions: Ice Cores, Finance and Delay"

Monday, May 5, 2003 at 4:00 PM
133 Eckhart Hall, 5734 S. University Avenue

ABSTRACT

The prediction-based estimating functions are a generalization of the martingale estimating functions that has proved useful for statistical inference concerning non-Markovian models, where there are typically no easily calculated martingales that can be used to construct a class of martingale estimating functions. The emphasis will be on recent applications: Ice core data from Greenland modelled by an integrated diffusion process, stochastic volatility models, stochastic delay differential equations, and diffusion compartment models.

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