The University of Chicago
Department of Statistics

Seminars for Fourth Year Ph.D. Students

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Wavelet Analysis for Non-stationary Time Series

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110 Eckhart Hall, 5734 S. University Avenue

ABSTRACT

The theoretical and applied research in the recent decades show that wavelet analysis is a powerful non-parametric method in statistics. While most previous research was based on the Gaussian assumption, we will study whether similar properties of certain wavelet statistics maintain for a general type of time series. In particular, some results for wavelet coefficients, wavelet variances and thresholding methods are to be re-established under our setup which allows for a wide variety of processes.

Information about building access for persons with disabilities may be obtained in advance by calling Karen Gonzalez (Department Administrator and Assistant to Chair) at 773.702.8335 or by email (karen@galton.uchicago.edu).