The University of Chicago

Department of Statistics

Seminar

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"On Martingale Approximations"

Monday, April 21, 2003 at 4:00 PM
133 Eckhart Hall, 5734 S. University Avenue

ABSTRACT

We will discuss ways to approximate sums of stationary and ergodic sequences by martingales. Necessary and sufficient conditions for conditional central limit theorems are given. The idea shed new light on many open problems and we will apply it to the kernel estimation problem and empirical processes for linear and nonlinear processes.
