The University of Chicago

Department of Statistics

Seminar

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"Estimation for a Class of Stationary and Nonstationary Processes"

Monday, March 7, 2005 at 4:00 PM
133 Eckhart Hall, 5734 S. University Avenue
Refreshments following the seminar in Eckhart 110.

ABSTRACT

Spectral density estimates for stationary processes are discussed. The extension of these Fourier methods are considered for a class of nonstationary processes, the processes with almost periodic covariance function. Then the spectral support consists of a countable number of lines parallel to the diagonal.Behavior of spectral estimates are dealt with for this case.