

SEMINÁRIOS
SÉRIES TEMPORAIS, ONDALETAS E DADOS
FUNCIONAIS

LOCAL: **Unicamp, Sala 221**

DATA: **30 de novembro de 2017**

HORÁRIO: **14h30**

SOME RESULTS IN WAVELET ANALYSIS OF FUNCTIONAL DATA
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We present some results on wavelet functional data analysis models. The models' communality is that data is acquired through stochastic equations driven by Gaussian processes. For instance, two such models are the CTARMA volatility and the conditionally Gaussian density model.

We provide wavelet estimators and predictors under a variety of underlying structures. The asymptotic properties of these wavelet procedures are given, as well as some numerical performance issues. Simulation studies and application to real data sets are presented.