

RUTGERS UNIVERSITY
DEPARTMENT OF STATISTICS AND BIOSTATISTICS
HILL CENTER #501, BUSCH CAMPUS, PISCATAWAY

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Seminar

Speaker: David Stoffer, University of Pittsburgh and NSF Program Director

Title: Spectral Magic

Date: Wednesday April 29, 2009

Time: 3:20 PM

Place: 552 Hill Center

Abstract

Although it is not as much fun as sawing a woman in half, it is still possible to have fun with spectra. For example, estimating the spectral density matrix of vector-valued stationary time series is not easy because different degrees of smoothness are typically needed for different components; this problem must be balanced with the fact that the matrix must be positive semi-definite. I will perform this balancing act before your very eyes. After astonishing you with this feat, I will move on to the (some say) harder task of estimating the slowly changing spectral density of a locally stationary time series. Our technique is no illusion.