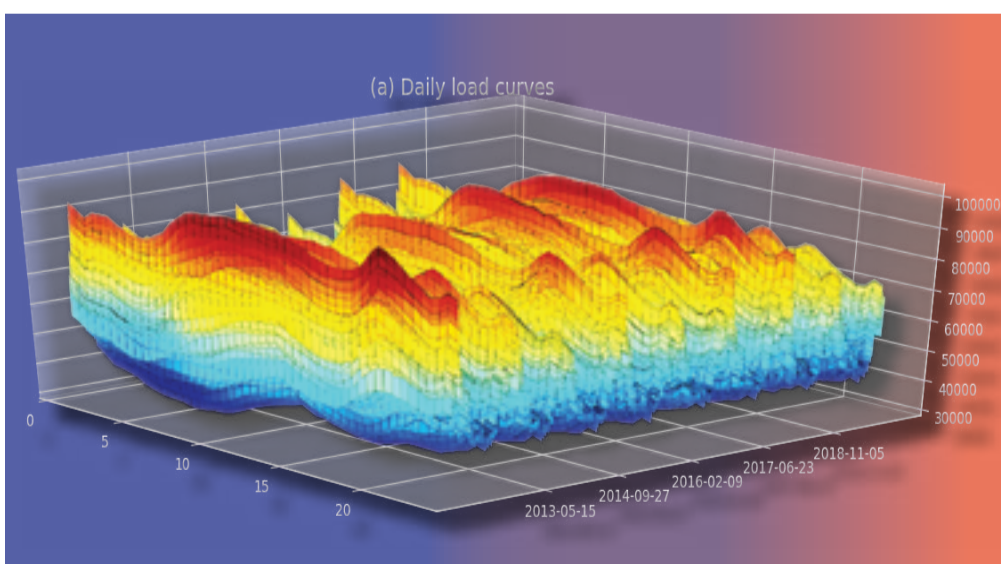




Functional Data Analysis in Practice

Abstract

Functional Data Analysis (FDA) is a branch of statistics that focuses on the analysis of data in the form of curves and surfaces, or less regular functions such as trees and graphs. In this non-orthodox talk on FDA, we illustrate some added advantages of FDA over the conventional data analysis by three real data applications: (i) Absorbing nonstationarity into a stationary functional framework --- Forecasting the daily electricity load curves. (ii) Estimating extreme quantiles for a random function based on a small sample --- Testing for term structure pricing models. (iii) Clustering short time series based on common dynamic structures --- Estimating food-chain-interaction between mink and muskrats



Qiwei Yao
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Biography

Qiwei Yao is Professor of Statistics at London School of Economics and Political Science. His main research interest is on statistical inference for complex time series, including high-dimensional time series, dynamic networks, spatio-temporal processes, functional time series, and nonlinear time series. He was Saw Swee Hock Professor of Statistics (2022) at the National University of Singapore.

Thursday, 13 July 2023
6.30pm - 7.30pm

Lecture Theatre 31
S16, Level 3
Science Drive 1
Singapore 117543

**EVENT IS FREE AND
OPEN TO PUBLIC**

**REGISTRATION IS
REQUIRED**



*Registration will close at 12 noon on 11 July 2023.