High Dimensional
Nonstationary Time Series

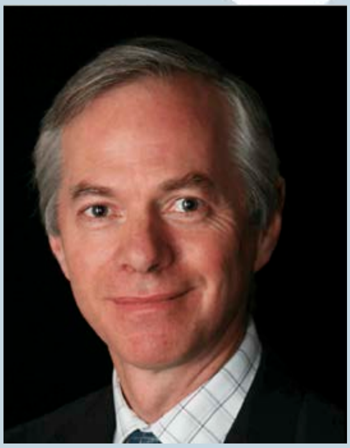
IRTG 1792 Short Course

Adrian Bowman

Flexible Statistical Modelling

Flexible modelling refers to a wide range of methods which allow data to be analysed in ways which adapt to underlying patterns whose shapes go beyond the restrictions of parametric forms. The course will start with the simplest case of density estimation and progress through standard forms of nonparametric regression to modelling tools which can be applied in a wide variety of settings. The course will cover the main ideas from a conceptual perspective as well as investigating aspects of the underlying theory and computation. There will also be exploration of practical use of the methods in real applications.

27-28.06.2017 | LvB libray, SPA1



Adrian Bowman is a Professor of Statistics at the School of Mathematics and Statistics, University of Glasgow. His research interests include non-parametric smoothing techniques, generalised additive models, three-dimensional shape modelling, graphics, statistical computing, and technology enhanced learning.

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