High Dimensional
Nonstationary Time Series

IRTG 1792 Short Course

Hans-Georg Müller

Functional Data Analysis: From the Basics to Current Topics

More and more data are being generated continuously during a time interval or intermittently at several discrete time points for many units or subjects. These are instances of functional data. Functional Data Analysis (FDA) encompasses the statistical methodology for data that are generated by underlying random functions.

The lectures include an introduction to the most commonly used methods of FDA, Functional Principal Component Analysis (FPCA) and functional regression, followed by a review of nonlinear methods for FDA. These include polynomial or additive regression, repeated functional observations and methods for specific types of functional data such as samples of densities.

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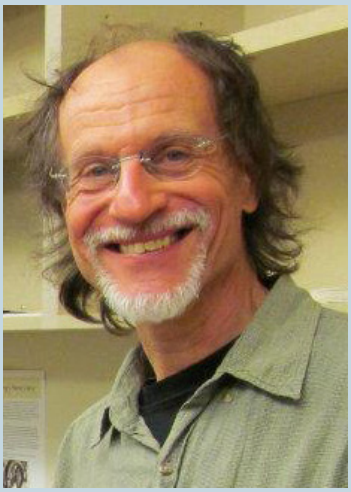
www.hu.berlin/irtg 1792



Hans-Georg Müller is a professor of statistics at the Department of Statistics, University of California, Davis. He received his Ph.D. degree from Ruprecht-Karls-Univ. Heidelberg in 1981. His areas of interest cover Statistical Methodology and Modeling, Mathematical Statistics, Biostatistics, and Data Analysis. In particular, he is specialized in Functional Data Analysis.