



**The Hong Kong Polytechnic University
Department of Applied Mathematics**

**Seminar
On**

**High-Dimensional Markov Chain Models
and Their Applications**

by

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Abstract

Markov chains are popular models for modeling a lot of practical systems including categorical data sequences. In this talk, I will present some high-dimensional Markov chain models. The spectral properties of the matrices arising from these Markov chains will be discussed. I will give efficient estimation methods for solving the model parameters. Practical problems and numerical examples will also be given to demonstrate the effectiveness of the models.

Date : November 16, 2006 (Thursday)
Time : 11:00 – 12:00 noon
Venue : Departmental Conference Room HJ610
The Hong Kong Polytechnic University

***** ALL ARE WELCOME *****