The Hong Kong Polytechnic University
Department of Applied Mathematics

Seminar
On

Testing for Change-point of the First-order Autoregressive Time Series Models

by

Professor Liming Wang
Department of Statistics
Shanghai University of Finance and Economics

Abstract In this paper, we consider the change point problem with the autocorrelated coefficient φ in the first-order autoregressive time series models when the variance σ^2 is known and unknown. Using maximum likelihood method, we respectively discuss the abrupt change point and the gradual change point problems for the autocorrelated coefficient in first-order autoregressive time series models. With several situations, we propose some test statistics detecting the change point of the first-order autoregressive time series models and give the methods for detecting abrupt change point and gradual change point.

Quantitative Analysis of Gender Discrimination about First Job Offers

by

Professor Zhang Miao
Department of Statistics
Shanghai University of Finance and Economics

Abstract This paper extends a quantitative analysis of gender discrimination about first job offers. Score and gender have effects on employment on the basis of micro- data analysis. In order to lessen gender discrimination, some suggestions are made.

Date : 28 March, 2008 (Friday)

Time : 3:00 – 4:00 p.m.

Venue : Departmental Conference Room HJ610
The Hong Kong Polytechnic University

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