The Hong Kong Polytechnic University
Department of Applied Mathematics

Seminar
On

Testing Coefficients of AR and Bilinear Time Series Models by a Graphical Approach

by

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Abstract

AR and Bilinear time series models are expressed as time series chain graphical models, Based on which, we show that the coefficients of AR and Bilinear models are the conditional correlation coefficient conditioned on the other components of the time series. Then the graphically based procedure is proposed to test the significance of the coefficients of AR and Bilinear time series models. Simulations shows that our procedure performs well both in sizes and powers.

Date	**:**	**8 March 2007 (Thursday)**
Time	**:**	**4:30 – 5:30 p.m.**
Venue	**:**	**Departmental Conference Room HJ610** **The Hong Kong Polytechnic University**

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