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Resampling method for nonstationary time series

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Nonstationary time series provide important modeling tools in econometric analysis and statistical signal processing. The focus of the talk will be on time series with periodic or almost periodic first and second order structure.

Fundamental results of statistical inference for such models will be presented and the need for resampling addressed. The applications in testing stationarity and vibromechanical signal processing will be provided.

Dr Leskow research interest are in stochastic modelling and its application in time series, signal processing and econometric and mechanical diagnostic applications. For his research, Dr Leskow was several times awarded NATO research grants. With his research partner, Dr Napolitano, he has won the Best Paper award of European Journal of Signal Processing. His past positions include University of California - Santa Barbara, USA and visiting appointments at Center for Stochastic Processes at University of North Carolina - Chapel Hill, CIMAT - Mexico, Brown University - USA, LASPI - Roanne, France, Lund University, Sweden and others.