

The Fox School of Business

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Department of Statistics



Temple University

ANNOUNCES A
SEMINAR

Dr. David S. Stoffer

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will speak on

Spectral Magic

Date: Friday, April 1, 2011

Time: 3:00 – 4:00 PM

Place: Alter Hall 746

Abstract

Although it is not as much fun as sawing a woman in half, it is still possible to astonish your friends with spectral magic. For example, estimating the spectral density matrix of vector-valued stationary time series is not easy because different degrees of smoothness are typically needed for different components; this problem must be balanced with the fact that the matrix must be positive semi-definite. I will perform this balancing act before your very eyes. After astonishing you with this feat, I will move on to the more arduous task of estimating the slowly changing spectral density of a locally stationary time series. Our techniques are no illusion.

Guest Parking Available in the **Liacouras Garage**
(Located on **15th Street between Montgomery and Cecil B. Moore Avenues**)