

The Fox School of Business

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Department of Statistics



 Temple University

ANNOUNCES A
COLLOQUIUM

Dr. Sreenivas Konda

*Temple University
Department of Statistics*

will speak on

**Fitting Nonstationary Models to Electroencephalogram
Time Series**

Time: 3:00 – 4:00 PM

Date: Friday, November 5, 2010

Place: Alter Hall 746

Abstract

A theoretical framework is proposed to fit the EEG time series using the time-varying autoregressive models. First we simplify the problem by fitting the time-dependent parameters of these nonstationary processes by local polynomial models and then estimate the parameters of these approximate models by weighted least squares method. The asymptotics of the proposed estimators are derived and investigated under strong mixing conditions. Several research problems in the EEG model fitting will be discussed using the exploratory data analysis.

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