BOSTON UNIVERSITY

Boston University Statistics and Probability Seminar Series

Identifying a quantized autoregressive process

Miklos Rasonyi
Vienna University of Technology.

January 30, 4-5pm,
Mathematics and Computer Science (MCS) Building, Room 135
111 Cummington Street, Boston

Abstract: We consider a stable Gaussian autoregressive process and wish to estimate its mean, variance and autoregression coefficient based on rounded-off observations. We present a law of large numbers, uniform in the parameters which is the decisive step towards establishing consistency of the corresponding maximum likelihood estimates.

For directions and maps, please see *http://math.bu.edu/research/statistics/statseminar.html.*