香港科技大學
THE HONG KONG
UNIVERSITY OF SCIENCE
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DEPARTMENT OF
MATHEMATICS
SCHOOL OF SCIENCE, HKUST

THE HONG KONG UNIVERSITY OF SCIENCE & TECHNOLOGY

Department of Mathematics

Summer Research Program 2022

STUDENT-FACULTY COLLOQUIUMS

Introduction to Heavy-tailed Time Series

By

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Abstract

This talk will first introduce some basic features of time series. We then focus on the heavy-tailed time series and the recent development in this area, including some results related to the heavy-tailed AR-GARCH model and the heavy-tailed co-integration time series.

Date : **26 July 2022 (Tuesday)**
Time : **11:00am**
Zoom Meeting : https://hkust.zoom.us/j/95096579064 **(Passcode: 661832)**

All are Welcome!