



Artificial Intelligence Seminars

New models and Methods for Time Series Analysis in Big Data Era

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About

Dr. Xialu Liu is an Assistant Professor in Management Information Systems Department at San Diego State University. She obtained her Ph.D. in Statistics at Rutgers University. Her research interests include functional time series, high-dimensional data, factor models, and statistical applications in sciences, finance and marketing.

Abstract

In big data era, available information becomes massive and complex and is often observed over time. Conventional time series models are limited in capability of dealing with these type of data. This talk focuses on developing new statistical models, along with their associated estimation procedures, to analyze time series data in functional form, and in high dimension, with linear or nonlinear dynamics, which can be broadly applicable to finance, environment, engineering, biological and medical sciences.

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