THE UNIVERSITY of MISSISSIPPI

Statistics Seminar

Friday, October 11, 2019

1:00 - 2:00 pm in Hume 321

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Weak Convergence of Martingales and its Application to Nonlinear Cointegrating Model

ABSTRACT

In this talk, we prove a weak convergence result for a class of martingales. As an application, using the marked empirical processes, we develop a test of parametric specification for a nonlinear cointegrating regression model. This talk is based on a joint work with Qiying Wang and Ke Zhu.