

Joint Statistics Seminar

The Hong Kong University of Science and Technology

Statistical Analysis of Self-Exciting Point Processes with Applications to Marketing

by

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Date: February 25, 2011 (Friday)

Time: 4:00 p.m. – 5:00 p.m.

Venue: Room 4475 (near Lift 25/26)

Abstract

We propose and study minimum distance estimation (MDE) of parameters in the context of point processes. These processes are self-exciting and have a very general class of compensators. Some non-parametric inputs drive the associated intensities. An application to the purchasing behavior and the impact of TV-promotion is studied in detail.

❖ *All interested are welcome!* ❖

For details, please contact ISOM Department.