2008-05-14

Department of Statistics

SEMINARS IN STATISTICS

Wednesday, 21st May 2008 1.15 pm in room 1048.

Jakob Bergman

Compositional Time Series: An Application

A *composition* is a vector of non-negative components summing to a constant, usually 1. It describes the proportions of the components and not their absolute magnitudes and arises in a wide range of areas. A time series of compositions is thus a *compositional time series*. Well known examples of compositional time series are voting polls. It is usually not of interest how many thousands of voters that would vote for a certain party but the *proportion* of the voters, and especially how these proportions have changed over time.

In this seminar we briefly present the mathematical foundations for compositional statistical analysis, a review of the research on compositional time series, and finally an application of the Swedish Labour Force Survey (AKU) from 1994 to 2005.

The presentation is based on a paper that will be presented in CoDaWork'08, the 3rd Compositional Data Analysis Workshop in Girona (Spain), 27-30 May 2008.

Wednesday, 21st May 2008 2.15 pm in room 1048

Anastasios Pantelis and Maryam Zehtabchi

Testing for unit roots in the presence of structural change IRAN – GREECE CPI case

(First year Master thesis, 15 ECTS)

Opponents: Rashid Mansoor and Amit Paul Smotra

The papers can be obtained from Lena Somogyi, room 2083.

Welcome

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