The Math Colloquium
Department of Mathematics
San José State University

Raquel Prado

UC Santa Cruz

Approaches for the analysis of nonstationary time series with applications to biomedical signal processing

December 8, 2010, MH320

Abstract: I will review a collection of models and methods for computation and inference that are useful in describing large-dimensional nonstationary time series. These approaches are motivated by the need to analyze multiple brain signals recorded in clinical and non-clinical studies.

Background: Students should have a basic knowledge of linear algebra and statistics.

About the speaker: Raquel Prado is Associate Professor of Statistics in the Department of Applied Mathematics and Statistics at UCSC. Her current research is in nonstationary and multivariate time series analysis. Her book *Time Series: Modeling, Computation, and Inference* was published earlier this year.

Snacks in MH331B at 2:30 pm
Talk starts at 3 pm

For more information, see our full schedule at:

http://www.math.sjsu.edu/~hsu/colloq/