Time Series, Wavelets and High Dimensioal Data

RESEARCH TOPICS

- Autocorrelation Functions in Long Memory Processes
- Covariance Function Estimation by Spatial Deformations
- DCS Perturbations for ARFIMA Models
- Epidemiological Vigilance - New Models and Change Detection
- Financial Time Series
- Functional Data Conglomerates
- Generalized GARMA Models
- Generalized Transformed ARMA Models
- Indirect Estimation of tVARMA Models
- Minimum Variance High-Dimensioal Portfolios
- Neuroimaging
- Point Process in Functional Data
- Phylogenetic Trees and Precision Medicine
- Quasi U-Statistics
- Sazonality in High-Frequency Data
- Spatial Confounding for Generalized Linear Models
- Spatio-Temporal Deformations
- Statistical Analysis of SAR Data
- Structural Decomposition for Space-Time Models
- Volatility Estimation and Prediction for High-Dimensional Financial Data
- Wavelet Functional Data Aalysis