Paulo Moura, William Liaw

Analyzing and Extending Time Series Kernels based on Nonlinear Vector AutoRegressive Delay Embeddings

This report is based on the paper (FELICE; GOULERMAS; GUSEV, 2023), published at NeurIPS 2023.

Palaiseau
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Advisor: Prof. Florence D'Alché

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RÉSUMÉ

Neste trabalho, estudamos o problema...

Palavras-chave: Controle estocástico. Sistemas lineares. Controle ótimo. Variância máxima. Otimização de carteiras de investimento.

ABSTRACT

In this work we study the...

Keywords: Stochastic control. Linear systems. Optimal control. Maximum variance. Portfolio optimization.

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LIST OF SYMBOLS

$\Delta(h)$ Assinatura diádica

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1 INTRODUCTION

Here you should give the context, justifications...

Do yourself a favor and follow the structure guidelines in the file $Research\_structure\_guidelines$ It should make your life easier.

In this template I will leave examples on how to cite, reference chapters, tables, figures, use math symbols along the text, write equations, label them for further referencing, use cases in equations, write tables, include figures, use special math formatting and symbols, use proof environments for theorems, matrix environments, etc. Remember to build the main file $thesis\_main.tex$ to visualize the updated pdf.

Example of how to reference a chapter: This dissertation is structured in... chapters. In Chapter 2 we present a ...

(RAMI et al., 2001)

2 ANALYSIS

3 RESULTS

4 CONCLUSION

In this work we have considered ...

REFERENCES

FELICE, G. D.; GOULERMAS, J. Y.; GUSEV, V. Time series kernels based on nonlinear vector autoregressive delay embeddings. In: **Thirty-seventh Conference on Neural Information Processing Systems**. [s.n.], 2023. Disponível em: <https://openreview.net/forum?id=UBUWFEwn7p>.

RAMI, M. A. et al. Solvability and asymptotic behavior of generalized riccati equations arising in indefinite stochastic lq controls. **IEEE Transactions on Automatic Control**, v. 46, p. 428–440, 2001.