HUMBOLDT STATE UNIVERSITY

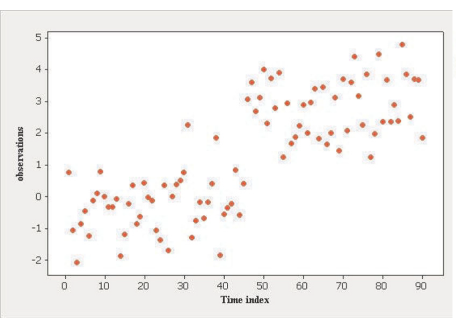
DEPARTMENT OF MATHEMATICS

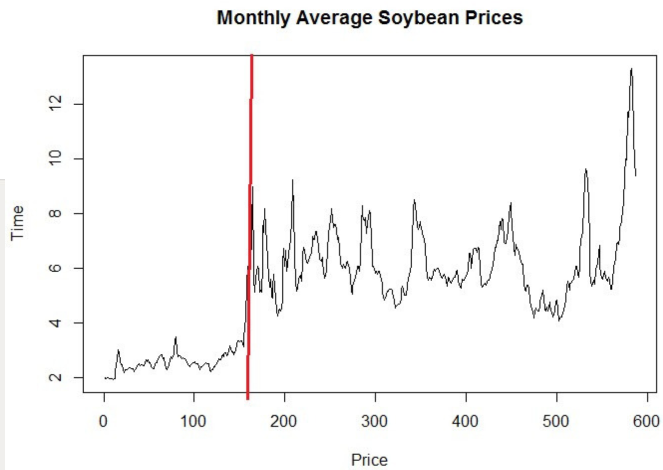
Spring 2019 Colloquium Series

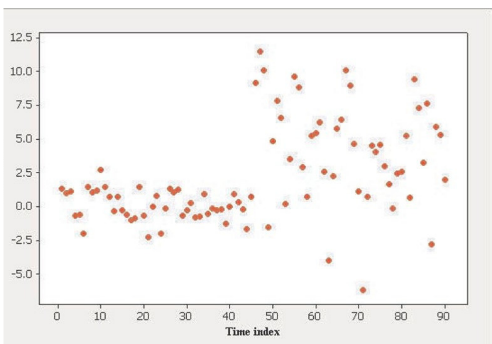
Dr. Ramadha Piyadi Gamage

Empirical Likelihood for Detecting Changes in Time Series Models

How could you determine whether an event caused a *significant* change in stock market prices? Are there any *significant* changes in measurements of gene expressions that indicate the dynamics of gene regulation? In either of these cases, a *change* could be overwhelming! Perhaps if we could identify changes and determine their causes, we might make better decisions. This talk will be on identifying changes that may have occurred in dependent data (i.e. time series data) without assuming a distribution for the data set. We illustrate the beauty of our approach with a real data set.







Ramadha Piyadi Gamage is an Assistant Professor of Statistics at Western Washington University in Bellingham, WA. She completed her PhD in Statistics from Bowling Green State University in 2017. In her free time she can be found traveling, reading, hiking, or enjoying good food with friends.

Thursday, February 28, 2019

BSS Room 166, 4:00 PM

To view this poster online, go to http://www.humboldt.edu/math/news-and-events/math-colloquium

We cordially invite you to the Pre-Colloquium Tea on the third floor of the BSS building at 3:30 pm on Thursday.