SPEAKER: Bruno Flores Barrio (ICMAT)

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ABSTRACT: Time series of counts arise in many applications like retail, disease control, logistics, cyberattacks, monitoring of somewhat rare events in general, etc. Usually, these time series entail low counts and many zeros, and are non-stationary. The consequence of this is that traditional time series models like ARIMA, exponential smoothing, and Gaussian DLMs are not adequate for representing the underlying stochastic processes. In this seminar we will discuss Bayesian state-space approaches to these problem, in particular we will focus on Dynamic Generalized Linear Models (DGLM). We will illustrate these ideas with recent applications.