



DEPARTMENT OF STATISTICS AND ACTUARIAL SCIENCE
THE UNIVERSITY OF HONG KONG

40th Anniversary Seminar Series

Dr. LING Shiqing

Department of Mathematics
Hong Kong University of Science and Technology

will give a talk

entitled

**A GENERAL APPROACH TO GOODNESS-OF-FIT
TESTS FOR TIME SERIES MODELS**

Abstract

We provide a general approach to goodness-of-fit tests across a wide variety of time series models, including for example linear models, nonlinear models, short memory models, long memory models, constant-variance models and ARCH/GARCH models. The test statistic is generically based on a linear transformation of a score-marked empirical process, which converges to the maximum of the square of a standard Brownian motion under the null hypothesis; its critical values are easy to obtain. Our test has nontrivial local power under local alternative hypotheses.

on

Monday, March 31, 2008

10:30 a.m. – 11:30 a.m.

at

Room 527, Meng Wah Complex
(behind the Chong Yuet Ming Amenities Centre)

Visitors Please Note that the University has limited parking space. If you are driving please call the Department at 2859 2466 for parking arrangement.