University of Macau

Faculty of Science and Technology

Department of Mathematics

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Introduction to nonlinear cointegrating regession

By

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Time: 11:00 a.m. - 12:00 p.m.

Venue: E11- 1012

Abstract

The past decade has witnessed great progress in the development of nonlinear cointegrating regression. Unlike linear cointegration and nonlinear regression with stationarity where the traditional and classical methods are widely used in practice, estimation and inference theory in nonlinear cointegrating regression produce new mechanisms involving local time, a mixture of normal distributions and stochastic integrals. This talk aims to introduce the machinery of the theoretical developments, providing up-to-date results in nonlinear cointegrating regression.

Biography

Qiying Wang is an Associate Professor in School of Mathematics and Statistics, University of Sydney, Australia. His interest focuses on Nonstationary time series econometrics, Financial Econometrics, Nonparametric statistics, Econometric theory and Self-normalized limit theory. Professor Wang has achieved many important results in Statistics, Probability theory and Econometrics and published a series of papers in top journals, such as Econometrica, Journal of Econometrics, Econometric Theory, Annals of Statistics, Annals of Probability, etc.

All are Welcome!