

SEMINARIO

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Robust Clustering for Time Series using Spectral Densities and Functional Data Analysis

Abstract: In this talk a robust clustering algorithm for stationary time series is presented. The algorithm is based on the use of estimated spectral densities, which are considered as functional data, as the basic characteristic of stationary time series for clustering purposes. A robust algorithm for functional data is then applied to the set of spectral densities. Trimming techniques and restrictions on the scatter within groups reduce the effect of noise in the data and help to prevent the identification of spurious clusters. The procedure is tested in a simulation study, and is also applied to a real data set

Seminario del Departamento de Estadística, Facultad de Ciencias

Miércoles 5 de Julio de 2017 (9:00)

Organiza: G.I.R. Probabilidad y Estadística Matemática

