Visiting Professor Program  
Academic year 2020/2021

DEPARTMENT OF MATHEMATICS "GIUSEPPE PEANO"

TEACHING COMMITMENT: 16 hours

COURSE TITLE
Statistics for Stochastic Processes

TEACHING PERIOD
2nd term

SCIENTIFIC AREA
Probability

LANGUAGE USED TO TEACH
English
The Degree Course is entirely taught in English

COURSE SUMMARY
The goal of lectures is to introduce statistical inference for time series taking into account both the theoretical/mathematical aspects and their practical application to data analysis.

Time series are considered, aiming to characterize properties, asymptotic behavior, estimations and forecasting, spectral analysis as well as decomposition in trend and seasonal components. Such concepts are applied to the analysis of simulated data or existing databases in order to infer and validate a model supporting the data.

LEARNING OBJECTIVES
At the end of the course, students will have understood how to model time series with focus on forecasting and estimation of the moments, of the spectrum and of the parameters of time series models.
Moreover they will know which are the main steps of the analysis of a dataset, and which tools are available to this aim:

- descriptive statistics, moment and spectrum estimation;
- formulation of models, parameter estimation, model selection, model verification,
- forecasting.

TUTORSHIP ACTIVITIES (IF APPLICABLE)

LAB ACTIVITIES (IF APPLICABLE)

OTHER ACTIVITIES (IF APPLICABLE)

VISITING PROFESSOR PROFILE DESCRIPTION
The visiting professor will be an internationally recognised scholar with an established track of high quality research output on international journals on topics coherent with the course contents.

CONTACT PERSON AT THE DEPARTMENT
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