Mathematisches Kolloquium

Detecting Changes in the Dependence Structure Between two Time-series

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Using so called ordinal patterns we analyze whether there is a (possibly non-linear) dependence between given time series. If we find a dependence structure, we tackle the question whether this dependence changes over time. Considering short-range or long-range dependent time-series, different techniques are used and different limit theorems are obtained. Applications include time series appearing in mathematical finance, biology, medicine and hydrology. The talk is based on joint work with Herold Dehling (Bochum).

Der Vortrag ist für ein breites Publikum geeignet