Universität Ulm | 89069 Ulm | Germany

Fakultät für Mathematik und Wirtschaftswissenschaften
Institut für Stochastik

Prof. Dr. Evgeny Spodarev

Helmholtzstraße 18
89081 Ulm, Germany

Tel: +49 731 50-23530
Fax: +49 731 50-23649
evgeny.spodarev@uni-ulm.de
http://www.uni-ulm.de/stochastik/

19. April 2010

Einladung zum Vortrag

von

Herrn Pavel Yaskov
MOSCOW STATE UNIVERSITY

Some applications of general regression models with spatial dependence

We discuss some novel nonparametric regression models appeared in Horowitz and Mammen (2007) as well as their application to flood insurance modelling. These models are closely connected to Kolmogorov's theorem on representations of continuous functions. They have some properties of optimality and are a form of dimensionality reduction. In addition, we show how to make inference in these model assuming spatial dependence and parametric distributional specification of regression errors.

Termin: **Mittwoch, 28. April 2010, 14:00 Uhr**

Ort: **Universität Ulm, Helmholtzstr. 18, Raum 120**

Interessenten sind herzlich eingeladen.

Der Vortrag findet im Rahmen unseres Forschungsseminars statt.

gez. E. Spodarev