

PhD School in Statistics – XXIV cycle
Specialist Course

PREDICTION METHODS

by

Denis Bosq

Université Pierre et Marie Curie, Paris VI

October 12-13-14, 2009

10.30 – 12.30

Aula Uggè

Programme

Introduction to statistical prediction:
sufficiency, optimality and efficiency, asymptotic prediction

Parametric methods of prediction:
predictors based on parameters estimation

Nonparametric prediction:
empirical methods, kernel predictor

Prof. Alessandra Salvan
School Director

Seminars on

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Friday October 16, 2009

Aula Uggè

**Predicting in continuous time:
classical methods** 10.00

**Predicting in continuous time:
functional methods** 11.30

Prof. Fausta Ongaro

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Head of Department