

Séminaire de Alexander Gluhovsky au LMD-ENS

Name : Séminaire de Alexander Gluhovsky au LMD-ENS

Title : Progress in atmospheric time series analysis

Laboratory :

Name of the speaker :

Affiliation :

Date and time : 05-04-2013 14h30

Location : salle E314 du Département des Géosciences de l'ENS

Summary :

Analysis of atmospheric data is problematic, since observed and modeled series are often prohibitively short with only one record typically available, and common methods and models are frequently inadequate as they involve strong assumptions rarely met in real data. Based on new results, the talk will discuss how these problems can be handled by resampling methods, which permit obtaining valid inference without making questionable assumptions about data generating mechanisms, and by incorporating governing equations in the construction of time series models. Due to recent advances in statistical properties of dynamical systems, such novel models may provide a viable alternative to those borrowed from standard time series analysis.

Contact :
