SEMINÁRIOS 2018

07/12/2018
9h

Wavelets and their use in statistical problems

In this talk we introduce basic concepts related to wavelet bases and their use in Statistics. We briefly overview the construction and the importance of wavelets in the analysis of functions of interest. The application of wavelets to solve statistical problems is illustrated with a few examples, namely: probability density function estimation of biased data, classification and additive regression. We also emphasize the estimation of the probability function in mixture regression models. Basically, there is a process *Y* that can be (randomly) observed along the time, say *T*, which is supported on the unit interval. For a fixed time $T = t$, the process can be either a random variable (r.v.) *V*, with probability $f(t)$, or a r.v. *W*, with probability $1 - f(t)$, where *V* and *W* are assumed to have known and different means. This method will be illustrated by simulation studies and a real dataset application.

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Possui graduação em Estatística pela Universidade Federal do Ceará (2006), mestrado em Estatística pela Universidade de São Paulo (2009) e doutorado em Estatística pela Universidade de São Paulo (2013). Tem experiência na área de Probabilidade e Estatística, com ênfase em estimação não paramétrica.

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