Abstract: I will review a collection of models and methods for computation and inference that are useful in describing large-dimensional nonstationary time series. These approaches are motivated by the need to analyze multiple brain signals recorded in clinical and non-clinical studies.

Background: Students should have a basic knowledge of linear algebra and statistics.

About the speaker: Raquel Prado is Associate Professor of Statistics in the Department of Applied Mathematics and Statistics at UCSC. Her current research is in nonstationary and multivariate time series analysis. Her book *Time Series: Modeling, Computation, and Inference* was published earlier this year.

Snacks in MH331B at 2:30 PM
Talk starts at 3 PM

For more information, see our full schedule at:

http://www.math.sjsu.edu/~hsu/colloq/