

Ciclo de Seminários 2020 do PPGEst

Título: Modeling count time series with equidispersion, underdispersion or overdispersion.

Resumo: We present a novel first-order nonnegative integer-valued autoregressive model for stationary count data processes with Bernoulli-geometric marginals based on a new type of generalized thinning operator. It can be used for modeling time series of counts with equidispersion, underdispersion and overdispersion. The main properties of the model are derived, such as probability generating function, moments, transition probabilities and zero probability. The maximum likelihood method is used for estimating the model parameters. The proposed model is fitted to time series of counts of iceberg orders and of cases of family violence illustrating its capabilities in challenging cases of overdispersed and equidispersed count data.

Palestrante: Prof. Dr. Marcelo Bourguignon Pereira (UFRN)

Data: 13 de julho de 2020 (segunda-feira)

Horário: 14h00 às 15:20 (1 hora de apresentação e até 20 min para perguntas)

Local: Ambiente virtual Mconf (Acesso pelo link <https://mconf.ufrgs.br/webconf/00040710>)

O objetivo destes seminários é criar um ambiente de discussão e interação entre alunos, profissionais e pesquisadores de dentro da UFRGS e externos com o intuito de desenvolver colaborações de pesquisa em Estatística