

Prof. Ilia' s Schedule

(1) Oct 30, 2019, 14:45 – 16:15

At 63-511B

Title: The way: my life through el camino de Santiago

Speaker: Ilia Negri, University of Bergamo, Department of Management, Information and Production Engineering

Abstract: I will present myself through the way I walked during the last years. My studies in math and in statistics give way to the French Camino, the Portuguese Camino and some other trip.

(2) On Nov 15, 2019, 15:30 – 17:00

At Meeting Room Math& Appl-Math 63-1 floor

Title: Change point problems for diffusion processes and time series models

Speaker: Ilia Negri, University of Bergamo, Department of Management, Information and Production Engineering

Abstract: We present a general, unified approach, based on some partial estimation functions which we call “Z-process”, to the change point problems for ergodic models as well as some models where the Fisher information matrix is random and inhomogeneous in time. Applications to some diffusion process models and time series models are also discussed. (Joint work with Yoichi Nishiyama)