Department of Statistics and Actuarial Science
Faculty of Science
School of Economics and Finance
University of Hong Kong

Seminar

Considering Convenient Assumptions in Time Series Modelling

Professor Sir Clive Granger
Nobel Laureate in Economics, 2003

4:30 – 5:30 p.m.

March 30, 2006 (Thursday)

T5
1/F, Meng Wah Complex
HKU

Refreshment: 4:10 – 4:30 p.m. at 1/F, Meng WahComplex

Professor Sir Clive Granger is a pioneer in the field of time series analysis and econometrics. Time series are sequences of observations over time which are challenging and often difficult to analyse. Sir Clive has been involved in time series analysis since its early days and has made important contributions to almost every area. The areas include spectral analysis, forecasting, causal relationships, long memory process, nonlinear structures, and cointegration. It is fair to say that it is almost impossible for a student in time series not to come across some of Sir Clive's ideas. Sir Clive was awarded jointly, along with Robert Engle, the 2003 Nobel Memorial Prize in Economic Sciences for his contributions to time series, in particular, the theory of cointegration ---- the study of relationships between different financial or economic time series. Sir Clive received his BSc in Mathematics and Ph D in Statistics from the University of Nottingham. He joined the University of California at San Diego (UCSD) in 1974. He is now a Professor Emeritus at UCSD. He is also a Distinguished Fellow of the American Economic Association and a Corresponding Fellow of the British Academy. He was knighted by Queen Elizabeth II of England in 2004.

All interested are welcome