

DSS Statistics Seminar

May 17, 2024, 12:00

<https://uniroma1.zoom.us/j/86881977368?pwd=SWRFcVFjMDZTa0lXZk05TE1zNm5adz09>

Passcode: 432940

On the complexity for functional data

Enea G. Bongiorno

Università del Piemonte Orientale

The complexity of a stochastic process may be associated with the notion of degrees of freedom and, in some situations, may coincide with the concept of dimensionality. In this talk, complexity is studied through the use of the small-ball probability of the process. Specifically, we assume that this probability factorizes in two terms: one dependent only on the center of the ball, the other dependent only on the radius. The second term, which includes the information about the complexity, will be studied statistically: estimation, asymptotic behavior, and practical performance in a simulated and real environment.



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