SEMINAR

AN SSA-BASED PROCEDURE FOR EXPLORING STRUCTURAL CHANGES IN TIME SERIES

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ROOM 34

BUILDING CU002, FLOOR 04

Some procedures based on Singular Spectral Analysis focus on detecting potential structural changes in a time series by comparing a single decomposition method applied to two trajectory matrices (base and test).
We propose a new approach that compares two different decomposition methods, both using the NIPALS algorithm, applied to the same trajectory matrix of the time series. Examples are provided to illustrate this new structural change detection procedure.
(a joint work with Alberto Silva)
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