

Projet en statistique Appliqué à l'économie et à la finance

Les champs précédés d'un astérisque * sont obligatoires..

Établissement *	Université Djillali Liabès de Sidi Bel Abbès
Laboratoire *	Laboratoire de Statistique et Processus Stochastiques
Faculté *	Sciences Exactes
Domaine de recherche *	Mathématiques et Informatique
Filière *	Mathématiques
Informations sur le Projet	
Intitulé du projet *	Estimation et contrôle de processus stochastiques pour des données incomplètes et ses applications aux phénomènes économiques
Mots clés	Estimation non paramétrique, Processus aléatoires, Marché financiers, données incomplètes, régression par moindres carrés, théorèmes limites
Etat de la question (références bibliographiques récentes)*	L'étude de l'estimation et de contrôle des processus stochastiques une branche des statistiques qui a fait l'objet de nombreuses études et développements au cours des dernières années. Ce type d'étude apparaît dans de nombreuses situations pratiques, dès lors que l'on s'intéresse à un phénomène de temps continu par exemple. En particulier, nous pouvons rencontrer ce type de recherche dans une variété de domaines (économétrie, finance, épidémiologie, sciences de l'environnement et autres). Un grand nombre de travaux ont traité et de nombreux développements ont été étudiés afin de construire une théorie et des méthodes autour des processus stochastiques. Cependant, dans de nombreuses situations pratiques, les données manquantes surviennent souvent lors de la collecte de données, en passant ou en concevant : non-réponse dans les enquêtes par sondage, abandon ou non-conformité des essais cliniques, incomplétude des documents et mesures de substitution, cette situation présente de sérieuses difficultés pour obtenir une analyse statistique correcte, notre programme est de développer une solution en obtenant une variable auxiliaire. Le but de ce projet est d'appliquer des techniques d'analyse de données fonctionnelles (FDA) aux échantillons d'un processus stochastique en présence des données manquantes. Ces dernières années, l'utilisation de données fonctionnelles est devenue très courante. Grâce au progrès technologique, les techniques à dimension infinie sont maintenant plus puissantes et la quantité d'informations collectées devient volumineuse. Ces améliorations ont naturellement conduit au développement de la théorie des statistiques fonctionnelles. [1] Goia A, Vieu P. An introduction to recent advances in high/infinite dimensional statistics. J Multivariate Anal. 2015. doi:10.1016/j.jmva.2015.12.001. [2] Altendji B, Demongeot J, Laksaci A, Rachdi M. (2018). Functional data analysis: estimation of the relative error in functional regression under random left truncation

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Edmond Malinvaud



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