Rafal Kulik

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Quantile processes and long range dependence

The behaviour of quantile processes for i.i.d. and/or weakly dependent sequences is well understood. In this talk, I will consider quantile processes for long range dependent linear sequences. I will present some remarkable phenomena that are not shared with i.i.d. sequences, focusing especially on the tail behaviour.

(Joint work with Miklós Csörgő)

About the speaker: Rafal Kulik is Lecturer in the School of Mathematics and Statistics at the University of Sydney. His research interests include limit theorems for weakly and strongly dependent random variables with applications to time series, as well as queueing systems and ruin theory.

Time: 4pm, Friday, 5th October
Location: Room 4082, Red Centre

Please join us after the seminar for wine and cheese in the staffroom.

Seminar co-ordinator: Sally Galbraith
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