

Special Issue

Functional Time Series with Applications in Finance and Insurance

Message from the Guest Editor

Functional data analysis (FDA) came into prominence in the 1990s, with its defining feature that data are viewed conceptually as elements of a function space, for example, as continuous curves or surfaces, or more generally, as infinite dimensional objects. This contrasts with classical statistical theory, in which data are viewed as scalar or vector-valued. Early developments in FDA focused on simple random samples of curves or surfaces. Often, though, functional data are obtained sequentially as time series. Such data arise from a number of sources, including (i) breaking dense time records of a continuous phenomenon into natural segments, (ii) sequentially observed summary functions, etc. The analysis of such time series data falls within the domain of functional time series (FTS). Topics of interest include applications of univariate/multivariate FTS in finance and/or insurance which, ideally, deal with one or more of the following issues in applications: - Stationarity testing and change point analysis; - Goodness-of-fit and white noise testing; - Methods of bandwidth selection in spectral density operator estimation; - Forecasting/prediction; - etc.

Guest Editor

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