

國立東華大學應用數學系  
專題演講

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講題：A non- parameter decoding methodology with  
an application to the business cycles

時間：100年4月29日(星期五)15:10-16:40

摘要

In this talk, I will introduce a decoding algorithm, called Hierarchical Factor Segmentation (HFS), what we used in our studies. Performance of the HFS algorithm in terms of total decoding error is compared to the Viterbi algorithm, the most popular method in decoding through computer experiments. In application, Hierarchical Factor Segmentation (HFS) is used to learn the historical sequence of BCDC's business cycles, announced by National Bureau of Economic Research (NBER), and predict the onset and offset times of recessions based on 7 economic indexes of US economy. Business cycles of Taiwan and 23 countries (global) economics will be discussed as well.



上列演講地點於理學院A324會議室舉行

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