Penalized smooth mixed models for the analysis and forecasting of time series

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Vortrag im Rahmen des Institutskolloquiums 6. November 2013, 17:15 Uhr Seminarraum, Ludwigstraße 33 I

In this talk we will show the use of Penalized splines, and in particular, its representation as a mixed model, for modelling time series in the presence of seasonal effects. We will also describe and compare three approaches for forecasting new observations, and the methodology proposed will be illustrated with several examples in the context of environmental data.