

UNIVERSITY OF SYDNEY

SCHOOL OF MATHEMATICS AND STATISTICS

Statistics Seminar Series - 2002

Friday August 9, 2.00pm., Carlaw Lecture Room 173 (level 1)

**Lies, Damn Lies, and Dimension Estimates:
Towards a Coherent Value of d_2**

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Abstract

The correlation dimension is a theme of recurring interest in time series analysis, forecasting and system identification. This talk presents a coherent method for estimating the correlation dimension from a data stream for those who really want to learn what the correlation dimension is. The relevance of d_2 in forecasting and system identification is considered; alternative approaches are suggested and relative rates of convergence are discussed.

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