Fully Nonparametric Bayesian Analysis in Regression Model with Serially Correlated Errors

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Abstract. In this talk, we are inclined to the problem that relates to applying nonparametric Bayesian approach in linear regression models with serially correlated errors. Consider the linear regression problem where the dependent variable is explained as a smooth function of independent variables plus some error terms of mean zero normal process. Assuming the stationarity of the error term with unknown autocovariance, the goal is to estimate: the smooth function and infer about the functional relationship between the independent and dependent variables; prediction of a future observation when the corresponding covariate value is known.

* Refreshments at 2:30 PM in RT 1517