

國立高雄大學統計學研究所

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Boosted Hybrid Method for Non-stationary Data Analysis

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Abstract

This talk proposes a boosted hybrid (BH) method for non-stationary data analysis. The hybrid method splits the data into two parts: a stationary process and the remaining process. The regression models such as autoregressive models are fitted for the stationary part and the machine learning algorithms such as neural networks are applied for the remaining part. We further apply boosting methods such as AdaBoost to enhance the prediction ability of hybrid methods in literature. Several numerical studies including three real data analysis are illustrated to show the prediction performance of the BH method

Keywords : hybrid methods, non-stationary data, AdaBoost

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