



Ordinary Meeting

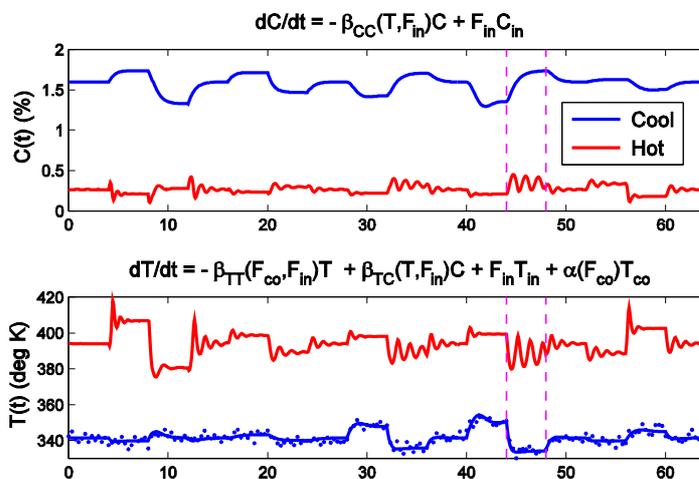
Organized by the Research Section

“Parameter Estimation for Differential Equations:
A Generalized Smoothing Approach”,

by J. O. Ramsay, G. Hooker, D. Campbell and J. Cao
McGill University, Montreal, Canada

Wednesday 9 May 2007, 5pm

RSS Headquarters, 12 Errol Street, London



Summary

Dynamic systems models involve differential equations that are seldom analytically solvable, so that the tools of statistics have been difficult to apply to data-fitting problems. A generalized smoothing approach involving a multilevel parameter structure and using a profiling strategy permits parameter and confidence region estimation in a wide range of dynamic model and data configurations.

The paper can be downloaded (3 weeks prior to meeting) from: <http://www.rss.org.uk/research>

Fellows and visitors are invited to make contributions of no longer than 5 minutes following the reading of the paper. Please register your interest with the Secretary of the RSS Research Section Committee (e.wit@lancaster.ac.uk) or C. Stovell at the RSS (c.stovell@rss.org.uk).

Tea is served at 4:30pm. **The meeting will be held at the RSS Headquarters in London:**

12 Errol Street
(close to Moorgate & Farringdon Underground/Railway stations)
London EC1Y 8LX
Tel: +44(0)20 7638 8998

For more information, contact Charlotte Stovell at the RSS (c.stovell@rss.org.uk).