Accepted Manuscript

Title: A self-updating model driven by a higher-order hidden Markov chain for temperature dynamics

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PII: S1877-7503(16)30146-6
DOI: http://dx.doi.org/doi:10.1016/j.jocs.2016.09.004
Reference: JOCS 544

To appear in:

Received date: 7-5-2016
Revised date: 17-8-2016
Accepted date: 15-9-2016

Please cite this article as: Heng Xiong, Rogemar Mamon, A self-updating model driven by a higher-order hidden Markov chain for temperature dynamics, *<![CDATA[Journal of Computational Science]]>* (2016), http://dx.doi.org/10.1016/j.jocs.2016.09.004

BIOGRAPHIES

Heng Xiong received the MSc degree in Statistics in 2014 from the University of Western Ontario (UWO). He is currently completing, also at UWO, his PhD in Statistics. His research interests include the development of various hidden Markov model (HMM)-modulated frameworks in the study of the financial markets and related statistical issues to model implementation.

Rogemar Mamon received the PhD degree in Mathematical Finance from the University of Alberta, and he is a Member of the IEEE. Currently, he is Full Professor in the Department of Statistical and Actuarial Sciences at UWO. His research examines HMM estimation problems including filtering, smoothing and prediction; applications of stochastic processes to financial and actuarial modelling; and inverse problems in finance.