

Models selection procedures for random objects driven by context tree models

Aline Duarte ¹

¹ USP

In several research problems we deal with stochastic sequences of inputs from which a volunteer generates a corresponding sequence of responses and it is of interest to model the relation between them. A new class of stochastic processes, namely sequences of random objects driven by context tree models, has been introduced to model such relation. In the talk I will formalize this class of stochastic processes and present model selection procedures to make inference on it.