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Rafal Kulik* (rkulik@uottawa.ca), 150 Louis Pasteur, Ottawa, ON K1N6N5, Canada. *Tail empirical process for infinite variance functionals of long memory Gaussian processes.*

In this talk I will present some results on asymptotics for tail empirical processes of infinite variance long memory processes. I will start with stochastic volatility models for which dichotomous behaviour of the tail empirical process is proven. Then, I will consider infinite variance functionals of long memory Gaussian sequences. I will present the existing results and open problems.

The talk is based on my joint work with Clemonell Bilayi. (Received February 04, 2020)