International Research Training Group 1792
“High Dimensional Nonstationary Time Series”

Hermann Otto Hirschfeld
Lecture Series 2017

Returns and Volatilities in High Dimension: a General Factor Model Approach

Marc Hallin

Professor Emeritus of Statistics at the Mathematics Department of the Université libre de Bruxelles, European Center for Advanced Research in Economics and Statistics.

20 - 21. November 2017 at 18:00 - 20:00

Venue:
School of Business and Economics,
Humboldt-Universität zu Berlin
Spandauer Str. 1, 10178 Berlin
Room 220

For further information visit: hu.berlin/irtg1792events
The entrance is free.
Please register per E-Mail: adamyanl@hu-berlin.de