Humboldt-Universität zu Berlin
School of Business and Economics
IRTG 1792: High Dimensional
Nonstationary Time Series

The IRTG 1792: High Dimensional Nonstationary Time Series
kindly supported by the WWG e.V. at the HUB
cordially invites you to join the lecture

Hilda Geiringer Lecture 2017

7th September 2017
14:00 p.m.

Venue: Room 125, School of Business and Economics, Spandauer Str. 1

For **Female** Researchers

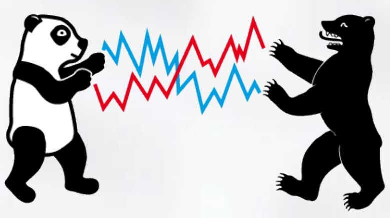
Lecture:

Prof. Dr. Ying Chen

(National University of Singapore)

Analytics on Nonstationary, Large-dimensional and High Frequency Data – Adaptive Forecasting and Network Autoregression

The lecture focuses on statistical approaches for complex economic and financial data with massive sample size, high dimensionality and unstable dependence structure. It covers effective network analytics, functional time series analysis and data-driven adaptive forecast.



For further information visit: https://hu.berlin/irtg1792events
The entrance is free.
Please register per E-Mail: irtg1792.wiwi@hu-berlin.de