

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

The International Research Training Group 1792 (IRTG) “High Dimensional Nonstationary Time Series” offers its flagship **PhD program** to aspiring candidates from the fields of **statistics, mathematics and economics**.

Berlin-based IRTG 1792 offers

- unique research opportunities
- outstanding supervision
- exchange semester at Xiamen University (China)
- extensive DFG funding
- research data bases

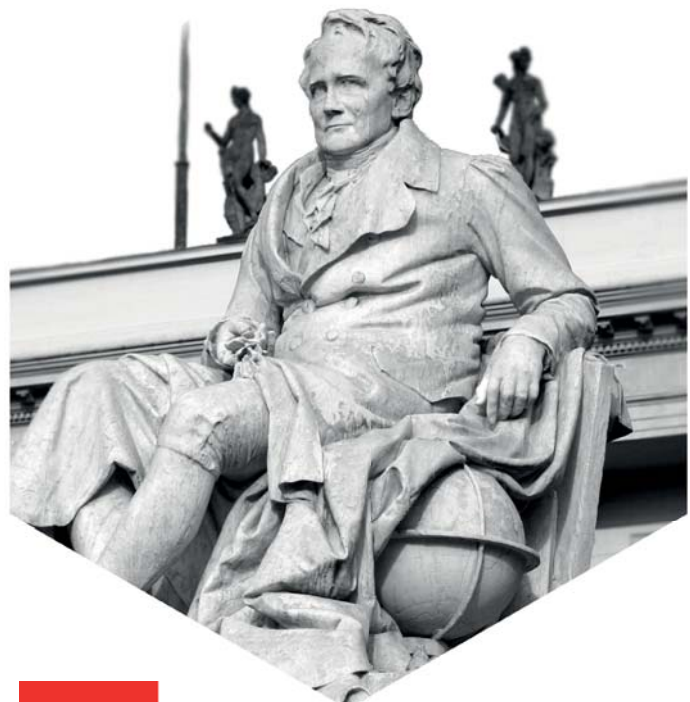
financial
 panel data
 high dimensionality
 factor models dynamic
 nonstationary
 machine learning
 sentiment analysis
 crypto time series
 volatility and jumps
 bootstrapping
 forecasting
 economics

APPLICATION

15 January - 28 February 2018



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HUMBOLDT GRADUATE SCHOOL

