High-Dimensional
Non-Stationary Time Series Analysis

IRTG 1792 Short Course

Wolfgang Härdle

Advanced Mathematics

This background course on mathematics aims to provide fundamental mathematical knowledge essential for advanced economic analysis. Although open to all master students, it is specifically tailored to those wishing to directly pursue the advanced Y-track of courses. Therefore in content and form, this intensive course is intended to deliver methods beyond refreshing advanced calculus and linear algebra. The course solely deals with deterministic mathematics. For some theorems formally rigorous proofs are presented in order to make participants more comfortable with - and ideally to provide some intuition for – constructing and understanding of mathematical proofs. Throughout the course proper use of notation will be stressed. Topics presented in class constitute the minimal required program given the above aim, and the maximal feasible program given time. Self study should cover topics skipped in class, as well as the areas of personal weakness.

05.-07.10.2013 | 09:00-16:00
Room 220/203, SPA1

Wolfgang Härdle obtained his Ph.D. from the University of Heidelberg in 1982. After diverse research positions in Frankfurt, Bonn, Louvain and Tilburg, he became Professor of Statistics at Humboldt-University in 1992. Among many other awards, in 2013, he became Honorary Member of the Scientific Council (Romanian Academy of Science).

http://irtg1792.hu-berlin.de