

High-Dimensional
Non-Stationary Time Series Analysis



IRTG 1792 Short Course

Jin-Chuan Duan

Transforming Big Data into Smart Data – a public-good credit risk analytics platform

The causal analysis of the financial crisis highlighted the need for enhanced credit risk models. With a research focus on credit risk and financial volatility structures, Prof. Duan is one of the most distinguished figures in this area.

Credit default research was long hampered by restrictive data access. The availability of high quality default probability data, such as from the RMI Credit Research Initiative, offers the opportunity to integrate contemporary approaches from fields such as “big data” into credit risk research.

24.09.2014 | 14:15-15:45 & 16:15-17:45

25.09.2014 | 14:15-15:45

Room 23, SPA1



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