

High-Dimensional
Non-Stationary Time Series Analysis



IRTG 1792 Short Course

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An Introduction to Historically Consistent Neural Networks

Historically Consistent Neural Networks (HCNN) offer the possibility to develop a coherent time-series model. That is, there is no longer any differentiation between input and output. Rather the time-series are called 'observables' and every time-series is modeled. This is achieved by a comparatively simple, but high-dimensional, state-space model. Additionally, HCNNs are trained as an ensemble of several hundred networks. This leads to a purely data-driven distribution of possible outcomes.

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Room 23, SPA1



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