High-Dimensional
Non-Stationary Time Series Analysis

IRTG 1792 Short Course

Qiwei Yao

Modelling vector time series: VARMA and cointegration

Modelling high-dimensional time series: dimension reduction

27.01.2015 | 14:00-18:00
28.01.2015 | 09:00-13:00
Klasterni 1, Hejnice, Czech Republic

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http://irtg1792.hu-berlin.de

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