

Bielefeld-Dortmund Summer School 2017

Modern Topics in Time Series Analysis

25.9.-29.9.2017 | Room M/E 21 | TU Dortmund | Germany

Monday 2017-09-25		
Time	Topic	Person
08:30-09:00	Registration Desk, Room M/E 27	
09:00-10:00	Welcome and Introduction	Dietmar Bauer, Martin Wagner
10:00-11:00	Vector Autoregressive Processes	Dietmar Bauer
11:00-11:15	Coffee Break	
11:15-12:15	State Space Systems	Dietmar Bauer
12:15-13:30	Lunch Break	
13:30-15:00	Modeling Mixed Frequency Data	Manfred Deistler
15:00-15:30	Coffee Break	
15:30-17:00	Modeling Mixed Frequency Data II	Manfred Deistler

Wednesday 2017-09-27		
Time	Topic	Person
09:00-10:30	Long-Memory	Philipp Sibbertsen
10:30-11:00	Coffee Break	
11:00-12:30	Long-Memory II	Philipp Sibbertsen
12:30-13:30	Lunch Break	
13:30-15:00	Model Selection for Time Series Models	Rolf Tschernig
15:00-15:30	Coffee Break	
15:30-17:00	Model Averaging for Time Series Models	Rolf Tschernig

Tuesday 2017-09-26		
Time	Topic	Person
9:00-10:30	Integration	Martin Wagner
10:30-11:00	Coffee Break	
11:00-12:30	Cointegration	Martin Wagner
12:30-13:30	Lunch Break	
13:30-15:00	Modelling Seasonality	Philip Hans Franses
15:00-15:30	Coffee Break	
15:30-17:00	Modelling Seasonality II	Philip Hans Franses

Thursday 2017-09-28		
Time	Topic	Person
09:00-10:30	Hidden Markov Models	Roland Langrock
10:30-11:00	Coffee Break	
11:00-12:30	Dynamic Factor Models	Marco Lippi
12:30-13:30	Lunch Break	
13:30-15:00	Dynamic Factor Models II	Marco Lippi
15:00-15:30	Coffee Break	
15:30-18:00	Social Event: BORUSSIA Dortmund Stadium Tour	
18:00-20:00	Workshop Dinner in Strobels	

Friday 2017-09-29		
Time	Topic	Person
09:00-10:30	Hidden Markov Models II	Roland Langrock
10:30-10:45	Coffee Break	
10:45-12:15	Bootstrapping for Time Series	Carsten Jentsch
12:15-13:00	Lunch Break	
13:00-14:30	Bootstrapping for Time Series II	Carsten Jentsch
14:30-14:45	Closing Remarks and Farewell	Dietmar Bauer, Martin Wagner

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Organisation
Prof. Dr. D. Bauer und Prof. Dr. M. Wagner