MaPhySto Course on Non-linear Time Series

Program

Monday, September 27

H.C. Ørsted institut

08.45–09.15	Registration

H.C. Ørsted institut, Aud. 1

09.15–10.00	R. Davis: Introduction to linear and nonlinear time series models (i)
10.00–10.15	Coffee
10.15–11.00	R. Davis: Introduction to linear and nonlinear time series models (ii)
11.00–11.15	Break

Datologisk institut, Lille UP1

11.15–12.00	P. Brockwell: Continuous-time ARMA processes (i)
12.00–13.30	Lunch
13.30–14.15	R. Davis: Introduction to linear and nonlinear time series models (iii)
14.15–14.30	Break
14.30–15.15	R. Davis: Introduction to linear and nonlinear time series models (iv)
15.15–15.45	Coffee
15.45–16.30	C. Starica: When did the 2001 recession really start?

Tuesday, September 28

H.C. Ørsted institut, Aud. 5

09.15–10.00	R. Davis: Time series models in finance (i)

10.00–10.15	Coffee
10.15–11.00	R. Davis: Time series models in finance (ii)
11.00–11.15	Break
11.15–12.00	P. Brockwell: Continuous-time ARMA processes (ii)
12.00–13.15	Lunch
13.15–14.00	R. Davis: Time series models in finance (iii)
14.00–14.15	Break
14.15–15.00	R. Davis: Nonlinear and nonGaussian State-Space Models (i)
15.00–15.15	Coffee
15.15–16.00	P. Soulier: Modelling and estimating long memory in non linear time series (i)

Wednesday, September 29

Datologisk institut, Store UP1

09.15–10.00	R. Davis: Nonlinear and nonGaussian State-Space Models (ii)
10.00–10.15	Coffee
10.15–11.00	R. Davis: Nonlinear and nonGaussian State-Space Models (iii)
11.00–11.15	Break
11.15–12.00	P. Soulier: Modelling and estimating long memory in non linear time series (ii)
12.00–18.00	Excursion

Thursday, September 30

H.C. Ørsted institute, Aud. 1

09.30–10.15	R. Davis: Nonlinear and nonGaussian State-Space Models (iv)
10.15–10.45	Coffee

10.45–11.30	A. Lindner: GARCH processes - probabilistic properties (i)
11.30–11.45	Break
11.45–12.30	R. Davis: Piecewise AR models (i)
12.30–14.00	Lunch

H.C. Ørsted institut, Aud. 2

14.00–14.45	R. Davis: Piecewise AR models (ii)
14.45–15.00	Break
15.00–15.45	C. Starica: Is GARCH as good a model as the Nobel prize accolades would imply?
15.45–16.00	Coffee
16.00–16.45	A. Lindner: GARCH processes - probabilistic properties (ii)