

3rd Klagenfurt-Bielefeld Summer School

Modern Topics in Time Series Analysis

Klagenfurt, September 12–16, 2022

Target audience and conditions of participation

The summer school is primarily directed towards PhD students but is, subject to capacity, also open to post-doctoral researchers at universities as well as research staff from other research institutions or central banks. Participants are expected to have a strong mathematical and statistical background and good preliminary knowledge in time series analysis including the Box-Jenkins framework and the estimation and specification of vector autoregressive models.

The summer school is limited to 40 participants. The fees for the summer school amount to **€450,00 (PhD students)** and **€600.00 (others)** - including all lectures and materials, lunches, snacks, coffee breaks and the social event.

For additional information and details on the application process see www.aau.at/econ/mtsa2022.

Program

The summer school provides a PhD-level introduction to a range of modern topics in time series analysis taught by a selection of top researchers in Europe:

| Topics (in alphabetical order) | Lecturers | Affiliation |
|---|--------------------|-------------------------------|
| ARCH, GARCH and Volatility Modelling | Anders Rahbek | University of Copenhagen |
| Bayesian Methods for (Macro and Financial) Time Series Analysis | Gregor Kastner | University of Klagenfurt |
| Bootstrap | Giuseppe Cavaliere | University of Bologna |
| Factor Models | Matteo Barigozzi | University of Bologna |
| Functional Cointegration | Massimo Franchi | Sapienza University of Rome |
| Functional Time Series | Siegfried Hörmann | Graz University of Technology |
| High Frequency Econometrics | Nikolaus Hautsch | University of Vienna |
| Introduction, Summary and Closing | Martin Wagner | University of Klagenfurt |
| Spectral Analysis | Uwe Hassler | Goethe University Frankfurt |
| State Space Modelling | Dietmar Bauer | Bielefeld University |

Each topic will be covered in one half-day (2 x 90min).

| Important Dates | |
|-----------------|----------------------------|
| May 15, 2022 | Deadline for Application |
| June 1, 2022 | Notification of Acceptance |
| June 15, 2022 | Registration |