

5th Klagenfurt-Bielefeld Summer School

Modern Topics in Time Series Analysis

Klagenfurt, September 7–11, 2026

Target audience and conditions of participation

The summer school's target audience are primarily PhD students. However, the school also welcomes post-doctoral researchers (from universities, research institutes or (central) banks) and professionals with a strong formal background seeking to extend their knowledge base in time series analysis. A good preliminary knowledge of the main work-horses of time series analysis, e.g., estimation and specification of vector autoregressive models, is expected.

The summer school is limited to 40 participants. The fees for the summer school amount to **€550 (PhD students)** and **€700 (others)** - including all lectures and materials, lunches, snacks, coffee breaks and the social event.

For additional information and details on the application process see <http://www.aau.at/econ/mtsa2026>.

Programme

The summer school provides a PhD-level introduction to a range of modern topics in time series analysis (with a half-day dedicated to each in two 90-minute lectures) taught by a selection of top researchers in Europe:

Topics	Lecturer	Affiliation
Introduction and Overview	Dietmar Bauer	Bielefeld University
	Martin Wagner	University of Klagenfurt
Econometric Modelling of Climate Change	Eric Hillebrand	Aarhus University
Bootstrap	Jens-Peter Kreiß	TU Braunschweig
Structural VAR	Martin Bruns	University of East Anglia
Nonlinear VAR	James Duffy	Oxford University
Bayesian Methods for (Macro and Financial) Time Series Analysis	Gregor Kastner	University of Klagenfurt
Tensor and Network Econometrics	Roberto Casarin	Ca' Foscari University of Venice
Hidden Markov Models	Roland Langrock	Bielefeld University

Important Dates	
May 15, 2026	Deadline for Application
June 1, 2026	Notification of Acceptance
June 15, 2026	Registration