4th Klagenfurt-Bielefeld Summer School
Modern Topics in Time Series Analysis
Klagenfurt, September 16–20, 2024

Target audience and conditions of participation

The summer school's primary target audience are PhD students. However, subject to capacity the school also welcomes post-doctoral researchers (from universities, research institutes or (central) banks) and professionals with a strong mathematical and statistical background seeking to extend their knowledge base in time series analysis. A good preliminary knowledge of the main work-horses in 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 **€550.00 (PhD students)** and **€700.00 (others)** - including all lectures and materials, lunches, snacks, coffee breaks and the social event.

For additional information and details on the application process see http://www.aau.at/econ/mtsa2024.

Program

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

Topics (in alphabetical order)	Lecturer	Affiliation
Bayesian Methods for (Macro and Financial) Time Series Analysis	Gregor Kastner	University of Klagenfurt
Dynamic Factor Models	Manfred Deistler	Vienna University of Technology
Econometric Modelling of Climate Change	Eric Hillebrand	Aarhus University
Functional Time Series Analysis	Siegfried Hörmann	Graz University of Technology
Hidden Markov Models	Timo Adam	Bielefeld University
Nonlinear Cointegration	James Duffy	Oxford University
Seasonal and Trend Modelling for Forecasting	Harry Haupt	University of Passau
Introduction and Overview	Dietmar Bauer	Bielefeld University
	Martin Wagner	University of Klagenfurt

Important Dates	
May 15, 2024	Deadline for Application
June 1, 2024	Notification of Acceptance
June 15, 2024	Registration