

Center for Monetary Macrodynamics

S e m i n a r

Modelling and Forecasting Financial Data

Techniques of Nonlinear Dynamics

by

A.S.Soofi and L.Cao

**ÚTIA AV ČR, v.v.i., Pod Vodárenskou vezi 4, Prague 8
time 16.00 room num. 25**

Schedule

Date	Chapter	Presenter
1.11. 07	1. Embedding Theory: Introduction and Application..	<u>Šmíd Martin</u>
15.11. 07	2. Determining Minimum Embedding Dimension	Šmíd Martin
29.11. 07	3. Mutual Information and Relevant Variables	Baxa Jaromír
13.12. 07	4. State Space Local Linear Prediction	Sladký Karel
3.1. 08	5. Local Polynomial Prediction and Volatility	Gapko Petr
17.1. 08	6. Kalman Filtering of Time Series Data	Sladký Karel
31.1. 08	7. Radial Basis Functions Networks	Baruník Jozef
13.2. 08	8. Nonlinear Prediction of Time Series	Vácha Lukáš
28.2. 08	9. Nonlinear Modelling and Prediction of	Pígl Jan
13.3. 08	10. Analysis of Economic Time Series	Tran van Quang

27.3. 08	11. Modeling Dynamical Systems by Error	Baruník Jozef
10.4. 08	12. Surrogate Data Test on Time Series	Jindrová Miroslava
24.4. 08	13. Validation of Selected Global	Kuchynka Alexandr
15.5. 08	14. Testing Stationarity in Time Series	Vošvrda Miloslav
29.5. 08	15. Analysis of Economic Delayed-Feedback	Kodera Jan
12.6. 08	16. Global Modeling and Differential Embedding	Málek Jiří
25.9. 08	17. Estimation of Rules Underlying Fluctuating Data	Diviš Karel
9.10. 08	18. Nonlinear Noise Reduction	Vácha Lukáš
23.10.08	19. Optimal Model Size	Dudík Andrej
6.11.08	20. Influence of Measured Time Series	Baxa Jaromír
20.11.08	21. Nonlinear Forecasting of Noisy Financial Data	Jeřábek Jakub

Expected length of time for one reader lecture is about 90'.