

3rd Klagenfurt-Bielefeld Summer School on Modern Topics in Time Series
Analysis 2022

Contribution ID: 18

Type: **not specified**

Factor Models I

Thursday, 15 September 2022 09:00 (1h 30m)

Slides available (13.09.22).

Lecture notes and two papers available (07.09.22).

The course is based on these materials.

Presenter: Prof. BARIGOZZI, Matteo

Track Classification: Friday, September 16, 2022