Announcement and Call for Posters: International Workshop on "Recent Advances in Time Series Analysis"

June 9 -12, 2004, Protaras, Cyprus

The aim of this 4 days' workshop is to get together a number of experts in Time Series Analysis with young researchers in this field.

The meeting is organized around 4 tutorial short courses and 6 sessions with invited speakers, experts in the fields of:

- Nonlinear time series (organized by D. Tjostheim)
- Time series and finance (organized by T. Mikosch)
- Statistical inference for time series (organized by M. Neumann)
- Nonstationary time series (organized by G. Nason)
- Multivariate time series (organized by M. Deistler)
- Applications of time series analysis (organized by D. Stoffer)

The tutorial short courses are given by:
Rainer Dahlhaus (Graphical models for time series)
Richard Davis (State-space models in time series)
Dimitris Politis (Resampling methods for time series)
Qiwei Yao (Volatility estimation via ARCH/GARCH models and beyond)

A special invited seminar will also be given by Clive Granger ("Time Series Analysis in the Near Future").

To give a good number (~25) of young researchers the possibility to present their work during various poster sessions (there will be no contributed talks), we managed to keep the cost of this workshop comparatively low:

Registration, accommodation (5 nights) and half board in a nicely situated sea-shore hotel are 150 Euros (early registration – 31st March 2004) or 200 Euros (late registration – 31st May 2004) only!!!

Further information, including registration, can soon be found on our website http://www.ucy.ac.cy/~rats/

For informal inquiries, please contact Theofanis Sapatinas, Tel: ++(357)-22892653; Fax: ++(357)-22892601; Email: T.Sapatinas@ucy.ac.cy

Organising Committee: Kostantinos Fokianos, Efstathios Paparoditis, Theofanis Sapatinas, Rainer von Sachs.