



High Dimensional Nonstationary Time Series

# IRTG 1792 Short Course

**László Györfi**

**Growth optimal portfolio selection**



This course covers selected topics in empirical portfolio strategies. We will show how novel principles of nonparametric statistics and machine learning can result in growth optimal portfolio selection. The topics are as follows: portfolio games, constantly rebalanced portfolio, dynamic portfolio, prediction of time series, empirical portfolio selection.

*László Györfi is Professor Emeritus at the Department of Computer Science and Information Theory at the Budapest University of Technology and Economics. He graduated in Mathematics and Physics at Eötvös Loránd University in 1970, and became Doctor of University in 1974, Candidate of Mathematical Sciences in 1978, and Doctor of Mathematical Sciences in 1988. He was Corresponding Member of the Hungarian Academy of Sciences from 1995, and Ordinary Member from 2001. He wrote monographs on density estimation, pattern recognition and nonparametric regression estimation, and edited volumes on multiple access channels and portfolio strategies.*



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[irtg1792.hu-berlin.de](http://irtg1792.hu-berlin.de)

