

High-Dimensional
Non-Stationary Time Series Analysis



IRTG 1792 Short Course

Rong Chen

State-Space Models and their applications

State-Space models describe the probabilistic dependence between the latent state variable and the observed measurement. The state or the measurement can be either continuous or discrete.

The term “state space” originated in 1960s in the area of control engineering. SSM provides a general framework for analyzing deterministic and stochastic dynamical systems that are measured or observed through a stochastic process. The SSM framework has been successfully applied in engineering, statistics, computer science and economics to solve a broad range of dynamical systems problems.

05.02.2014 | 15:30-19:00

06.02.2014 | 09:00-13:00

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Rong Chen obtained his PhD in Statistics from Carnegie Mellon University, Pittsburgh, in 1990. After working as a professor for the Texas A&M University, the Peking University, and The University of Illinois at Chicago he is professor at the Rutgers University, New Jersey. Moreover, from 2005-2007 he was Program Director (Division of Mathematical Sciences) in the National Science Foundation.

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