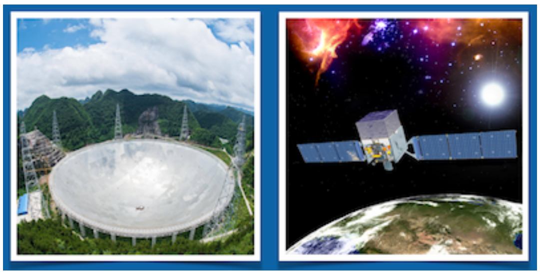

Contribution ID: **12** Type: **not specified**

State-Space Modeling and Identification of Large-Dimensional Multivariate Time-Series

Friday, 8 September 2017 15:30 (30 minutes)

I shall first discuss traditional ARMA models and the difficulties one has to face for the estimation of such models when dealing with high-dimensional multivariate time series. I shall then illustrate State Space and Dynamic Factor Analysis models which have been recently introduced in the literature. Estimation techniques which are reliable and numerically robust exist which have been used successfully in many applications.

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Session Classification: 孔子