

High-Dimensional
Non-Stationary Time Series Analysis



IRTG 1792 Short Course

Jin-Chuan Duan
24.-25.09.2014

The causal analysis of the financial crisis highlighted the need for enhanced credit risk models. With a research focus on credit risk and financial volatility structures, Prof. Duan is one of the most distinguished figures in this area.



Credit default research was long hampered by restrictive data access. The availability of high quality default probability data, such as from the RMI Credit Research Initiative, offers the opportunity to integrate contemporary approaches from fields such as “big data” into credit risk research.

Jin-Chuan Duan is Cycle & Carriage Professor of Finance at the National University of Singapore and served as the director of its Risk Management Institute in 2007-2014. Previously he held positions at University of Toronto, Hong Kong University of Science & Technology and McGill University. He is a fellow of the Society for Financial Econometrics and an academican of the Academia Sinica.

24.09.2014

14:15 Transforming Big Data into Smart Data – a public-good credit risk analytics platform

16:15 Corporate Default Prediction Models – spot and forward-intensity approaches

25.09.2014 14:15 Actuarial Valuation of CDS with Applications

Venue: Spandauer Str. 1, Room 23

