



Indo-US Workshop on Time Series Analysis (25-30 May 2015)



Organised jointly by IISER, Pune and SAMSI, USA

Objectives

The workshop aims to provide an interdisciplinary and multidisciplinary forum encompassing the trends that have developed in linear and statistical data analysis and non linear data analysis. It seeks to create awareness on time series analysis related to fundamental analysis as well as real-life applications and to give hands-on training on implementation of various techniques. It will also strengthen scientific collaborations between Indian and US researchers by utilization of complementary expertise.

Topics

- Review of standard methods in time series analysis
- High-dimensional time series
- Forecasting methods
- High-frequency time series data
- Nonlinear time series and fractal analysis
- Multi fractal measures from time series
- Recurrence Quantification Analysis
- Network Analysis
- Random matrix theory
- Applications in Biology, Earth Science, Climate Change and Finance

Conveners

G. Ambika, IISER, Pune
Richard Smith, SAMSI, USA
Sujit Ghosh, SAMSI, USA

Organizing Committee

Richard Davis, Columbia University
Sujit Ghosh, SAMSI, USA
Nalini Ravishanker, UConn, USA
G. Ambika, IISER, Pune
M. S. Santhanam, IISER, Pune
Anindya Goswami, IISER, Pune
Uttara Naik Nimbalkar, IISER, Pune



Venue : Indian Institute of Science Education and Research (IISER), Pune

Last date for application : 15 March, 2015

**For details and application form visit
www.iiserpune.ac.in**

Intimation of selection : 31 March, 2015

Contact: g.ambika@iiserpune.ac.in

Faculty, young researchers, PhD students and senior MS students working in Mathematics, Statistics, Physics, Biology, Earth and Climate Science are eligible to apply. Completed application form to be sent to wtsa2015@iiserpune.ac.in



**Organized under Indo-US Virtual Institute for Mathematical and
Statistical Sciences**

Sponsored by SAVI, NSF, USA and Indo-US S&T Forum, New Delhi

