

## Actividades Formativas IMEIO/ Educational Activities IMEIO

**Título/Title:** Análisis de series temporales con el modelo espacio de los estados / State space model for time series analysis

**Organizador/Organizer:** Javier Cara / javier.cara@gmail.com

**Profesores/Lecturers:** Javier Cara

**Horas totales/Number of hours:** 6

**Lugar/Location:** On-line

**Fechas/Dates:** 12-Feb-2021 - 21/Feb/2021

### Resumen/Summary:

- 1. Introduction to the state space model.
- 2. The Kalman filter.
- 3. Model estimation using the Newton-Raphson algorithm.
- 4. Model estimation using the EM algorithm.
- 5. Applications.
- 6.

**¿Aceptarías que el curso se pudiera emitir por videoconferencia restringido a algunos alumnos del doctorado que no pudieran asistir presencialmente? Would you accept that the course could be given by videoconference restricted to some doctoral students who could not attend in person?**

Si/Yes

The course is fully online