



Institut für Mathematik

Seminar zur Stochastik

Mittwoch, 13. April 2022

12 Uhr s. t.

HS 3 Abbeanum, Fröbelstieg 1

Frau Prof. Dr. Nataliia Kuznietsova

(Igor Sikorsky Kyiv Polytechnic Institute, Kyiv)

“Modern approaches, methods and means for solving complex financial tasks (data mining, survival analysis, heteroscedastic processes modelling)”

Abstract:

The talk will cover such areas:

- Research directions;
- Examples of real cases and problems which were solved by data mining methods and survival analysis models;
- Brief overview on own approach, models and methods for solving financial tasks;
- Heteroscedasticity models for financial processes modelling and forecasting.

Alle Interessierte sind herzlich eingeladen

Kontakt:

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