

Chung-Hua Eminent Lectures Series-26

Fellow, Econometric Society, 1972

Fellow, American Academy of Arts and Sciences, 1994

Professor Clive W. J. Granger

Lecture I: Overview of Nonlinear Time Series Specification in Economics

Time: PM3:00~4:30, July 13, 1999

Venue: Conference Room, Institute of Economics, Academia Sinica

Chair: Professor Tsu-Tan Fu (Deputy Director, Institute of Economics, Academia Sinica)

Lecture II: A Statistician's Viewpoint of Value at Risk

Time: AM 11:00~12:00, July 16, 1999

Venue: Conference Room, College of Management National Taiwan University

Chair: Professor Yun Lin (Chairman, Department of Finance, National Taiwan University)

Lecture I: Current Perspectives on Long Memory Processes

Time: PM3:00~4:30, July 16, 1999

Venue: Conference Room, Institute of Economics, Academia Sinica

Chair: Professor Sheng-Cheng Hu (Director, Institute of Economics, Academia Sinica)

Organizer: Institute of Economics, Academia Sinica

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