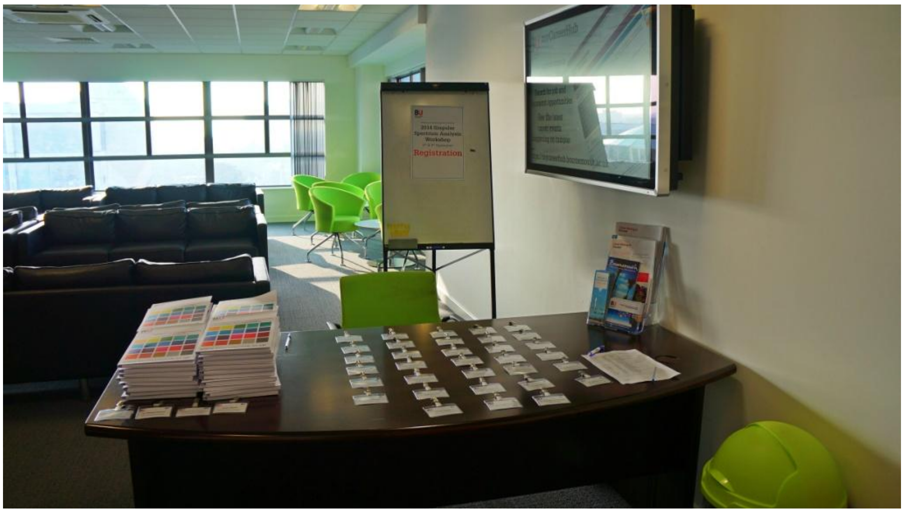
THE 2014 SINGULAR SPECTRUM ANALYSIS (SSA) WORKSHOP

8-9th September 2014, Bournemouth University, UK.

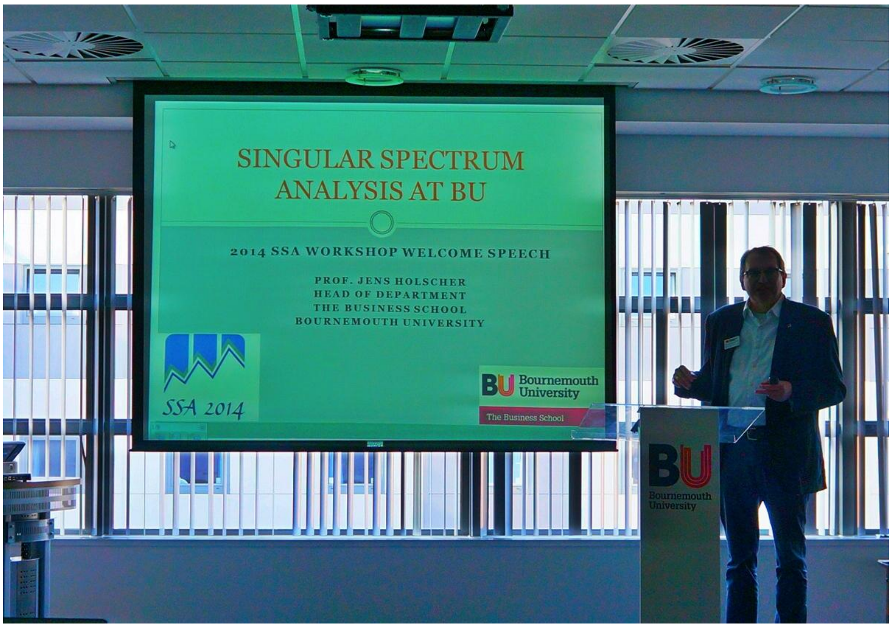
SSA 2014

The 2014 SSA workshop was successfully completed at the Bournemouth University (BU) in UK on the 8th-9th September, 2014. This was a unique workshop for all academics and practitioners in the field of SSA as it was solely dedicated to the topic of Singular Spectrum Analysis (SSA). The highlight of the workshop was the opportunity for all leading researchers in SSA to meet together to educate, share and disseminate recent advances in the field of SSA for time series analysis and forecasting. The workshop was well attended by over 40 people and the Postgraduate Students who made use of this opportunity benefited largely as a result of their attendance. The workshop was made possible by the funding through the International Institute of Forecasters (IIF), the Business School at BU and the Fusion Investment Fund at BU.



Registrations desk at the 2014 SSA Workshop.

The workshop began with a welcome address by Prof. Jens Holscher (Head of Department at the Business School at BU).



Prof. Jens Holscher delivering the welcome speech.

On the first day Prof. Kerry Patterson chaired the workshop sessions and Prof. Dimitrios Thomakos was the chair on the final day. The highly productive sessions at the 2014 SSA Workshop included:

8th September 2014

(i) Advances in Biomedical Applications of SSA by **Dr. Saeid Sanei** (University of Surrey, UK).

(ii) Window Length Selection in SSA Smoothing – with Applications to Non-stationary and Binary Time Series by **Prof. Dimitrios Thomakos** (University of Peloponnese, Greece).

(iii) PAR(p) and SSA approach in the Modelling and Scenario Generation by **Prof. Reinaldo Castro Souza** (Pontifical Catholic University of Rio de Janeiro, Brazil).

(iv) Real-time nowcasting the U.S. Output Gap: SSA at Work by **António Rua** (Central Bank of Portugal).

(v) Application of SSA for Change-point Detection in Time Series by **Dr. Valentina Escott-Price** (Cardiff University, UK).

(vi) Forecasting of Low-order SSA-based Models by **Dr. Dmitri Kondrashov** (University of California, Los Angeles, USA).

(vii) On the Perturbative Stability of SSA and MSSA Forecasts by **Dr. Karl Micheal Schmidt** (Cardiff University, UK).

(viii) Globalization of Stock Markets Long-range Dependences by **Prof. Andreia Dionísio** (University of Evora, Portugal).

9th September 2014

(ix) On the Theory and Practice of SSA Forecasting by **Dr. Donald Poskitt** (Monash University, Australia).

(x) Multivariate SSA Modification using VARIMAX Rotation by **Dr. Andreas Groth** (University of California, Los Angeles, USA).

(xi) New Prediction Intervals for SSA by **Dr. Kristina Lurz** (University of Würzburg, Germany).

(xii) An Automated SSA Forecasting Approach by **Dr. Saeed Heravi** (Cardiff University, UK) and **Emmanuel Sirimal Silva** (Bournemouth University).

The speakers and few participants pose for a group photograph at the 2014 SSA Workshop during the coffee break.

The workshop sessions on the first day concluded with an evening welcome reception at the BU Executive Business Centre. Another interesting aspect of this workshop was the launch of the BU Statistical Research Centre. During the networking sessions at the end of the workshop there was a great interest and enthusiasm shown by all participants at establishing collaborations for joint research in the future. The workshop ended on a positive note with a call for the organization of a similar workshop next year by all participants. We are indeed grateful to the IIF for their financial support which facilitated the organisation of this workshop.

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