

## **Time Schedule**

### **Tuesday, May 8**

09.15-12.00

Lecture 1 and 2: Introduction to wavelet and time series analysis.

Lecture 3: Discrete Wavelet Transform (DWT), part 1.

14:15-18.00

Lecture 4: Discrete Wavelet Transform (DWT), part 2.

Lecture 5: Maximal Overlap DWT (MODWT).

Lecture 6: Examples of MODWT and DWT analysis.

Lecture 7: Demonstration for DWT and MODWT by using R.

### **Wednesday, May 9**

09.15-12.00

Lecture 8: Wavelet variance and correlation.

Lecture 9: Long memory processes.

Lecture 10: Examples.

14.15-18.00

Lecture 11 and 12: Wavelet shrinkage.

Lecture 13: Wavestrapping.

Lecture 14 and 15: Demonstration for Lecture 8-13 by using R.

### **Thursday, May 10**

09.15-10.00

Lecture 16: Projects.

10.15-12.00

Lab1: Wavelet by using R, part 1.

13.15-17.00

Lab 2: Wavelet by using R, part 2.