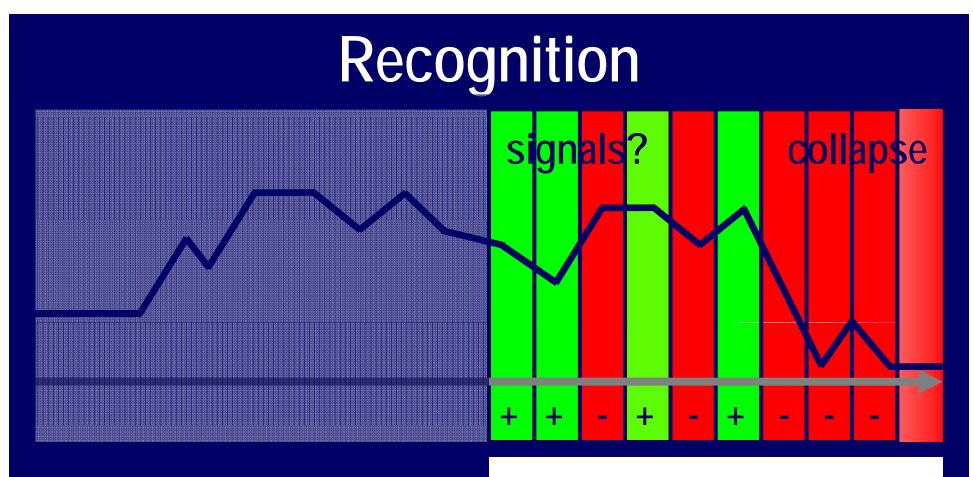
Arkady Kryazhimskiy

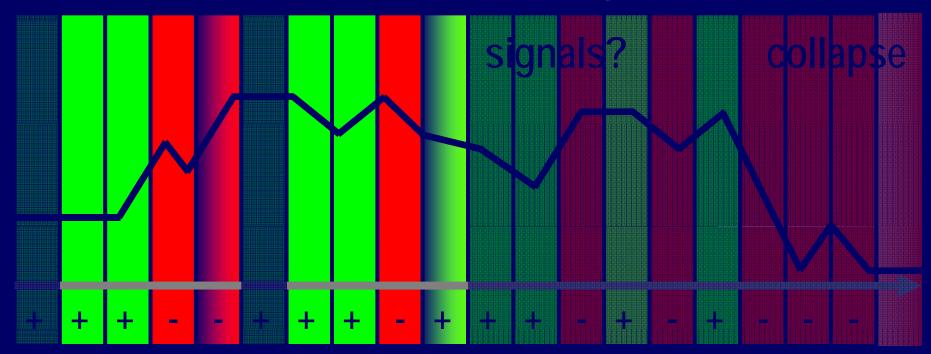
Early Warning Signals and Binary Classifications of Historical Paths

Trieste, October 4, 2011



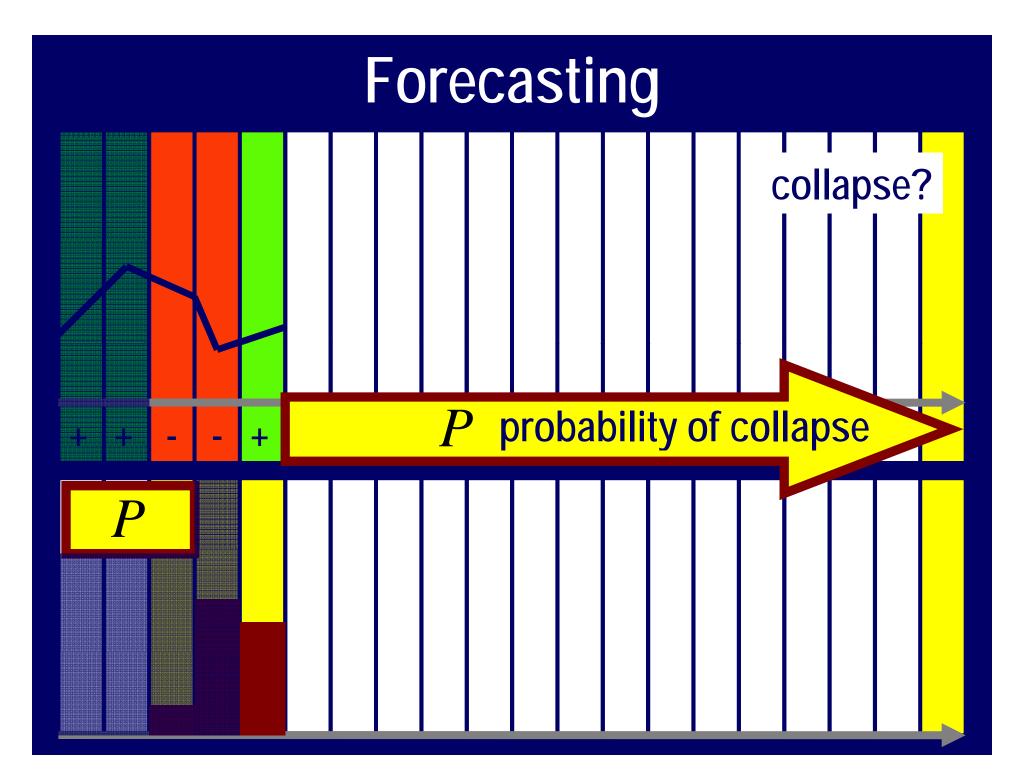
inverse problem

Statistical analysis



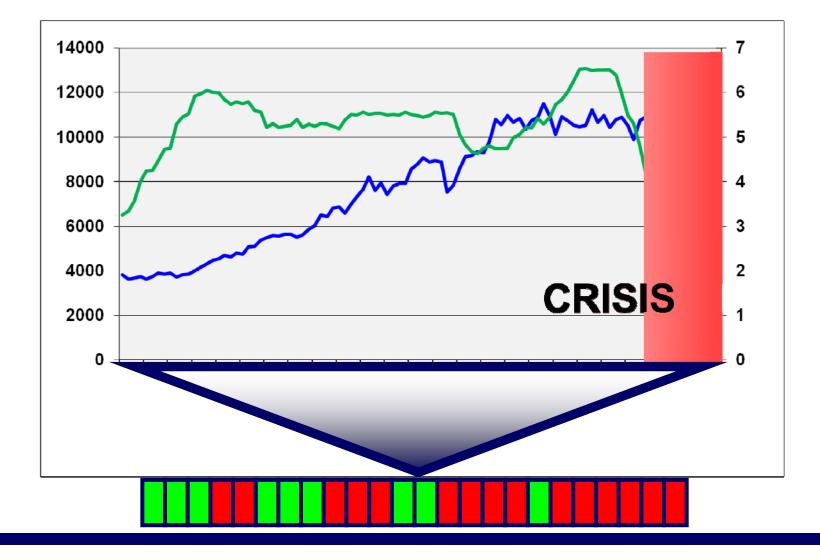
$$\omega + p(\omega)$$

$$\cdot 1 - p(\omega)$$



Example: financial crises

Inverse problem: Dot Com crisis, 2000-2001



Example: financial crises

Forecasting: crisis of 2008-2009

