Meeting 1

Final Project of Martin de Quincey, 06-09-2021, 50 min.

Brief introduction about teaching, etc.

Discussed some of the concepts of what transfer entropy is and granger causality.

Discussion about what causality *actually* is, but quite a philosophical concept so we just steer away from that.

It is important to keep certain directions for the final project in mind, an important one is *how can we quantify uncertainty in estimators of transfer entropy / granger-causality.* This quantification does not necessarily have to be as strict as 95% confidence intervals.

Another question is how to draw such a causality graph, what do these edges mean, and how certain are we about these causality measures.

What to do:

* Read thesis of Georgios Giannarakis.
* Read in book *Introduction to Transfer Entropy*
* Read in book *Causality*
* Think about directions in which the final project can go, explore what you find interesting etc.