CHANGES IN THE BOOK OF ABSTRACTS

Version 10-12-16

"The online programme is always updated. Please check it to get the latest information"

- **Room assigned for Session CG711:**

Session CG711: Contributions in credit risk. Chair: Christophe Croux**. Room: 103**. Sunday 11.12.2016 14:30 - 15:50.

- **New presentations:**

Abstract EP1774: M. Bogicevic, M. Merkle. ABCDepth: Efficient algorithm for Tukey depth. **Session EP733**. Poster Session II. Room: Hall. Saturday 10.12.2016 10:50 - 12:55.

Abstract EO0965: G. Frasso, P. Eilers. Direct semi-parametric estimation of the state price density implied in option prices. **Session EO551.** Smoothing methods for complex data. Room: 007. Saturday 10.12.2016 14:25 - 16:05.

Abstract CC1773: X. Xu. Dynamic default intensities in a network topology. **Session CG304.** Contributions on network. Room: 102. Sunday 11.12.2016 16:20 - 18:00.

- **Change of the talk:**

Abstract CO0479: Y. Schüler. New talk: Cyclical properties of financial and economic data. **Session CO622**. Cyclical propertiesNew talk: New talk: ncial and economic data. Room: 110. Saturday 10.12.2016 14:25 - 16:05.

Abstract CC1565: A. Kolokolov. New talk: Estimating jump activity using multipower variation. **Session CG566**. Contributed in jumps and volatility. Room: 111. Sunday 11.12.2016 14:30 - 15:50.

Abstract CC1565: R. Ibragimov. New title: Majorization Theory, Heavy-Tailedness and Robustness in Economics, Finance,Econometrics and Engineering. **Session CO317**. Theory of majorization in statistics, economics and engineering. Room: 002. Friday 09.12.2016 16:45 - 18:50.

- **Changes of presenting author:**

Abstract EO0494: Where statistical tools are unable to choose between two degradation models based on different physical assumptions. New presenting author: G. Pulcini. **Session EO173.** Deterioration models for reliability. Room: 217. Saturday 10.12.2016 08:40 – 10:20.

Abstract EC0924: The use of homogeneous scoring rules in Bayesian model selection. New presenting author: P. Dawid. **Session** EC658. CONTRIBUTIONS IN BAYESIAN METHODS. Room: 201. Sunday 11.12.2016 14:30 - 15:50.

Abstract EC1703: Creating daily, fine spatial resolution Sentinel-2 time-series. New presenting author: W. Qunming. **Session EO245.** Analysis of satellite imagery. Room: 006. Sunday 11.12.2016 16:20 – 18:00.

Abstract CC1315: The joint distribution of domestic indexes: An approach using conditional copulas. New presenting author: Jone Ascorbeitia. **Session CG306:** Contributions in co-movements in economic and financial time series. Room: 104. Sunday 11.12.2016 14:30 – 15:50.

Abstract EO0919: Variable selection to predict electricity price categories. New presenting author: Julia Garcia Lezana. **Session EO708**: variable selection methods. Room: S24. Saturday 10.12.2016 16:35 - 18:15.

- **Cancelations:**

Abstract EO1057: O-P M. Hansen. From individual to group predictions. **Session EO638**. Incomplete data and measurement error. Room: 217. Saturday 10.12.2016 16:35 - 18:15.

Abstract CO0603: F. Blasques. Transformed polynomials for modeling clusters of conditional volatility. **Session** CO429. Incomplete data and measurement error. Room: 217. Saturday 10.12.2016 16:35 - 18:15.

Abstract EO0388: Nicole Lazar. Topological data analysis for functional neuroimaging. **Session EO618**. Modern methods in the analysis of brain imaging data. Room: 201. Sunday 11.12.2016 08:40 - 10:20.

Abstract EC1584: E. Akdeniz. Jackknife-type ridge estimator in semiparametric regression models. **Session EC659.** Contributions in semi- and non-parametric statistics. Room: 214. Sunday 11.12.2016 16:20 – 18:00.

Abstract CO1673: Hedibert Lopes. Modeling seasonality in high-frequency data. **Session CO1673**:. Bayesian methods in econometrics. Room: 102. Saturday 10.12.2016 08:40 - 10:20.

Abstract EC1613: X. Meng. Modelling maximum and minimum temperature with a bivariate model and a copula to capture dependence across location. **Session EG250**. Contributions in copula modeling and its applications. Room: 212. Saturday sunday 11.12.2016 14:30 - 15:50.

Abstract EO1438: K. Strokorb. Conditional independence among max-stable laws. **Session EO459**. Contributions in copula modeling and its applications. Room: 002. Sunday 11.12.2016 16:20 - 18:00.

Abstract EO1160: A. Beskos. Multilevel sequential Monte Carlo samplers. **Session EO698**. Recent advances in sequential monte carlo and related methods. Room: 007. Sunday 11.12.2016 10:50 - 12:05.

Abstract EO0618: B. Berghaus, Weak convergence of the empirical copula process with respect to weighted metrics. **Session EO727.** Room: 212. Saturday 10.12.2016 08:40 - 10:20.

Abstract EO1028: C. Flynn. Block models for clustering directed networks and non-symmetric data matrices. **Session EO039.** Statistical inference for networks Room: Room Board meeting room I. Friday 09.12.2016 16:45 - 18:50.

Abstract EO0668: R. Serfling. Perspectives on multivariate depth and quantile functions. **Session EO023**. Foundations for depth methods in multivariate and functional data settings. Room: 203. Friday 09.12.2016 11:25 - 13:05.

Abstract EO0494: M. Giorgio. Where statistical tools are unable to choose between two degradation models based on different physical assumptions. **Session EO173**. DETERIORATION MODELS FOR RELIABILITY. Room: 217. Saturday 10.12.2016 08:40 - 10:20.

Abstract CO1146: I. Alves. Multiplex interbank networks and systemic importance: An application to European data. **Session CO581**. Financial networks. Room: Room Board meeting room I. Sunday 11.12.2016 10:50 - 12:05.

Abstract CO1177: A. Garratt. Disaggregate commodity prices, convenience yields and inflation densities. **Session CO585**. Commodity prices: forecasting and policy design. Room: 112. Sunday 11.12.2016 10:50 - 12:05.

Abstract CO0394: D. Gefang. A new look at DSGE models through large Bayesian VARs. **Session CO311**. Bayesian econometrics. Room: S23. Friday 09.12.2016 11:25 - 13:05.

Abstract CO0297: R. Koning. Chain ladder with incomplete observations. **Session CO353.** Incomplete data and measurement error. Room: 003. Friday 09.12.2016 11:25 - 13:05.

Abstract EO0536: M. Rossi. The geometry of spherical random fields: Theory and applications. **Session EO101.** Investment strategies. Room: S22. Saturday 10.12.2016 08:40 – 10:20.

Abstract CO0830: Y. Zu. Testing rational bubbles using high-frequency financial data. **Session EO035.** RECENT ADVANCES IN NONLINEAR AND NONSTATIONARY TIME SERIES. Room: 112. Saturday 10.12.2016 08:40 - 10:20.

Abstract EO1195: E. Bura. Nonlinear sufficient reductions. **Session CO327.** Recent advances in nonlinear and nonstationary time series. Room: 112. Saturday 10.12.2016 08:40 – 10:20.

Abstract EO0955: F. Papailias. Forecasting and profiting from rare events. **Session CO705.** Investment strategies. The new chair will be Alan Hanna. Room: S24. Saturday 10.12.2016 10:50 - 12:55.

Abstract CC1690: M. Marczak. A data-cleaning augmented Kalman filter for robust estimation of state space models. **Session CG324.** Contributions in time-series econometrics. Room: Board meting Room II. Saturday 10.12.2016 10:50 - 12:55.

Abstract EO0640: N. Narisetty. A scalable and consistent variable selection method for high dimensional logistic regression. **Session EO007.** Model selection in high dimensions. Room: 201. Saturday 10.12.2016 10:50 - 12:55.

Abstract EO0784: Q. Zhou. Learning large directed acyclic graphs from high-dimensional data. **Session EO053.** Theoretical foundations of big data. Room: 209. Saturday 10.12.2016 10:50 - 12:55.

Abstract EO0934: C. Wegener. Testing for neglected strong dependence in explosive models. **Session EO253.** Recent advances in the analysis of long memory time series. Room: 002. Saturday 10.12.2016 10:50 – 12:55.

Abstract EO0575: K. Hayes. Analysis of data from experiments in human movement science. **Session EO225.** Inference for functional data, with life sciences applications. Room: 203. Saturday 10.12.2016 14:25 – 16:05.

Abstract CO0964: F. Giri. The role of financial frictions in minor and major business cycles within the DSGE framework. **Session CO622.** Cyclical properties of financial and economic data. Room: 110. Saturday 10.12.2016 14:25 - 16:05.

Abstract EO0349: Y. Xie. Joint estimation of multiple dependent Gaussian Graphical models with applications to mouse genomics. **Session EO511.** Recent developments on statistical machine learning. The new chair will be Yuexiao Dong. Room: 207. Saturday 10.12.2016 14:25 - 16:05.

Abstract EO0719: F. Han. Piecewise constant models: From log *n* to log log *n*. **Session EO595.** Dimension reduction for regression. Room: 210. Saturday 10.12.2016 14:25 - 16:05.

Abstract EO0834: J.M. Giacofci. Wavelet-based shape invariant estimation in functional mixed-effects modelling using warping functions. **Session EO505.** Recent advances in mixed effects modelling. Room: S24. Saturday 10.12.2016 14:25 - 16:05.

Abstract EC1057: O-P M. Hansen. From Individual to group predictions. **Session EO638.** Model-Based clustering of high dimensional data. Room: 217. Saturday 10.12.2016 16:35 – 18:15.

Abstract EO0194: T. Martinussen. Instrumental variables estimation with competing risk data. **Session EO593.** Survival analysis. Room: 213. Sunday 11.12.2016 08:40 – 10:20.

Abstract EO093: C. Lamarche. Common correlated effects estimation of heterogeneous dynamic panel quantile regression models. **Session EO097.** Recent advances in quantile regression. Room: 209. Sunday 11.12.2016 08:40 – 10:20.

Abstract EO1103: J. Cisewski. Hypothesis testing with persistent homology of the large-scale structure of the universe. **Session EO165.** Topological data analysis. Room: 205. Sunday 11.12.2016 10:50 - 12:05.

Abstract CC1522: H-C. Chuang. Default and recovery: The copula-based sample selection model approach. **Session CG711.** Contributions in credit Risk. Room: 103. Sunday 11.12.2016 14:30 - 15:50.

Abstract CC1586: M. Grith. Analysis of multivariate time series using Wavelet dependence graphs. **Session CG304.** Contributions on network. Room: 102. Sunday 11.12.2016 16:20 - 18:00.

Abstract CC1705: C. Cuerpo. The impact of international linkages for public debt dynamics. **Session CC669.** Contributions in time series. Room: 105. Sunday 11.12.2016 16:20 - 18:00.

Abstract EC1652: S. Fontanella. Unconstrained estimation procedures for exploratory MIRT models. **Session EC661.** Contributions in statistical modelling. Room: 201. Sunday 11.12.2016 16:20 – 18:00.

Abstract EC1584: E. Akdeniz. Jackknife-type ridge estimator in semiparametric regression models. **Session EC659.** Contributions in semi- and non-parametric statistics. Room: 214. Sunday 11.12.2016 16:20 – 18:00.

- **Change in order of talks:**

Session EO0609: Advances in biostatistics. The **abstract EO0984** will be presented first. "Advances in financial volatility modelling". Room: 103. Saturday 10.12.2016 16:35 – 18:15.

- **Changes of the session title:**

Session CO357. New title: Advances in financial volatility modelling. Room: 103. Saturday 10.12.2016 16:25 – 18:05.

- **Change in the Sessions:**

Abstract CC0474: T. Raffinot. Nowcasting economic turning points with a simple machine-learning algorithm. Initially scheduled for **Session CG706**. Contributions in algorithms and software for financial econometrics. Room: 109, Sunday 11.12.2016 08:40 - 10:20, will be presented at **Session CO705**. Investment strategies. Room: S24. Saturday 10.12.2016 10:50 - 12:55.

- **Changes of chair:**

Keynote 1: Of quantiles and expectiles: Consistent scoring functions, mixture representations, and forecast rankings. **The new chair will be** Ingrid Van Keilegom. Room: Auditorium. Friday 09.12.2016 08:40 - 09:30.

Session CO317: Theory of majorization in statistics, economics and engineering. **The new chair will be** Rustam Ibragimov. Room: 002. Friday 09.12.2016 16:45 - 18:50.

Session EO023: Foundations for depth methods in multivariate and functional data settings. **The new chair will be** Ingrid Van Keilegom. Room: 203. Friday 09.12.2016 11:25 - 13:05.

Session CO389: Systematic risk contribution and bank business models. **The new chair will be** Fulvio Corsi**. Room:** 104. Saturday 10.12.2016 10:50 – 12:55.

Session CO705: Investment strategies. **The new chair will be** Alan Hanna. Room: S24. Saturday 10.12.2016 10:50 - 12:55.

Session EO511: Recent developments on statistical machine learning. **The new chair will be** Yuexiao Dong. Room: 207. Saturday 10.12.2016 14:25 - 16:05.

Session CG711: Contributions in credit risk. **The new chair will be** Christophe Croux. Room: 103. Sunday 11.12.2016 14:30 - 15:50.

Keynote 5: Statistics for high-frequency observations of a stochastic process. **The new chair will be** Bent Nielsen. Room: Auditorium. Sunday 11.12.2016 18:10 - 19:00.

Session CO311: Bayesian econometrics. The new chair will be Roberto Leon-González. Room: S23. Friday 10.12.2016 11:25 – 13:00.

Session EO561: Modern statistical methods for analysis of complex data. The new chair will be Alexander Aue. Room: 216. Saturday 10.12.2016 08:40 – 10:20.

Session CO585: Commodity prices: forecasting and policy design. The new chair will be Hilde Bjornland. Room: 112. Sunday 11.12.2016 10:50 - 12:05.

Session EO547: Flexible models for modern econometric and statistical analysis. The new chair will be Massimiliano Caporin. Room: Room Board meeting room I. Saturday 10.12.2016 14:25 - 16:05.

- **New affiliation:**

Gian Luigi Mazzi's affiliation changes from Eurostat to Independent expert. Presenting author of **Abstract CO0916:** A class of periodic trend models for economic time series. **Session CO277.** Seasonality. Room: 107. Friday 09.12.2016 16:45 - 18:50.

- **New authors:**

Abstract EO1164: R. Fontana. Aberration in qualitative multilevel designs. New co-authors: Fabio Rapello and Piera Roganlin.. **Session EO593**. Recent development in design of experiments. Room: 214. Sunday 11.12.2016 10:50 - 12:05.