CHANGES IN THE BOOK OF ABSTRACTS

Version 14-12-17

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

- **Cancelations:**

Abstract C1804: B. Ghezelayagh. On the adjustment od international stock prices to an exchange rate shock. **Session CG243**. Contributions in high frequency financial modelling. Room: MAL 541. Monday 18.12.2017 10:50 - 12:55.

Abstract E0335: A. Daouia. Expectile depth. **Session E033**. New advances in statistical depth. Room: MAL 421. Sunday 17.12.2017 **10**:50 - 12:55.

Abstract E0576: G. Rice. Inference for the autocovariance of a functional time series under conditional heteroscedasticity. **Session EO553**. Recent developments in functional time series analysis. Room: MAL B34. Sunday 17.12.2017 10:50 - 12:55.

Abstract C0485: C. Hartwell. Central banks and economic policy uncertainty: Fueling the fire. **Session CO304**. Uncertainty and central banks. Room: G4. Sunday 17.12.2017 10:50 - 12:55.

Abstract C0990: K. C. Tran. Efficient semiparametric copula estimation of regression models with endogene. **Session CO310**. Topics in nonparametrics. Room: MAL 532. Sunday 17.12.2017 14:25 – 16:05.

Abstract C0341: P. Krupskiy. Linear factor copula models and their properties. **Session EO457.** Spatial and multivariate extremes. Room: MAL B20. Saturday 16.12.2017 11:25 – 13:05.

Abstract C0165: L. Yang. Estimation of additive frontier functions with shape constraints. **Session C1007**. Estimation of additive frontier functions with shape constraints. Room: Beveridge Hall. Saturday 16.12.2017 14:35 – 16:15.

Abstract E0265: M. Neykov. The robustness of high dimensional methods to model misspecification: A dimension reduction tale. **Session EO528**. Sufficient dimension reduction and inverse regression. Room: MAL 402. Monday 18.12.2017 08:40 – 10:20.

Abstract C0666: M. Scholz. O A performance comparison of long-term (optimal) investment strategies based on improved smoothing techniques. **Session CO110**. Topics in financial econometrics. Room: MAL 532. Sunday 17.12.2017 08:40 – 10:20.

Abstract C0227: S. Li. Simultaneous specification testing for nonlinear time series models. **Session CO374**. New development on nonlinear time series and its applications. Room: MAL B18. Monday 18.12.2017 10:50 - 12:55.

- **New presentations:**

Abstract EP1867: M. Escabias, A. M. Aguilera, M.J. Valderrama, M.C. Aguilera-Morillo. Statfda: Performing functional data analysis online. **Session EO002**. Poster Session. Room: Macmillan Hall and Crush Hall. Sunday 17.12.2017 10:50 - 12:55.

Abstract EP1865: C. Acal, J.E. Ruiz-Castro, An M. Aguilera, F. Jimenez-Molinos, J. B. Roldan, A new statistical approach for modelling reset/set voltages in resistive memories. **Session EO002**. Poster Session. Room: Macmillan Hall and Crush Hall. Sunday 17.12.2017 10:50 – 12:55.

Abstract EO1866: H. Wang, K. Eskridge. An Easy-to-implement Variable Selection Method for Models Following Heredity. **Session EO744**. Optimal experimental design for big data problems. Room: MAL 540. Monday 18.12.2017 08:40 - 10:20.

Abstract E0442: G. Letac, J. Wesolowski, K. Sadeghi. Graphical models with prescribed negative covariances and unknown variances. **Session EO744**. Graphical Markov models III. Room: MAL B18. Sunday 17.12.2017 14:25 - 16:05.

- **Changes of presenting author:**

Abstract C1822: Volatility forecasting gains from jumps: On the effect of the nature of the jumps. **New presenting author:** R. Hizmeri. Session CO158. Modeling and forecasting in financial econometrics. Room: Montague. Saturday 16.12.2017 16:45 - 18:50.

Abstract C0939: Early warning systems for currency crises with real-time data. **New presenting author:** Tjeerd Boonman. **Session CO192.** Real-time data analysis. Room: MAL 538. Monday 18.12.2017 15:25 – 16:40.

Abstract C0185: Forecasting performance of Markov-switching GARCH models: A large-scale empirical study. **New presenting author:** K. Bluteau. **Session CO496.** Financial econometrics with R. Room: MAL 153. Saturday 16.12.2017 14:35 – 16:15.

Abstract E0605: V Area-level Poisson mixed models for estimating forest fire occurrences. **New presenting author:** M. Boubeta. **Session EO627.** Small data estimation Room: CLO 204. Sunday 17.12.2017 16:35 - 18:15.

- **Changes of abstract:**

Abstract E1162: J.M. Rodriguez-Diaz. New abstract: Optimal designs for multiresponse models with double covariance structure. **Session E0222**. Spreading out the optimal design of experiments. Room: CLO 204. Saturday 16.12.2017 09:40 - 10:55.

- **Changes of chair:**

Session EO390: Advanced statistics for understanding the evolution of cancer. **The new chair will be** Inigo Martincorena. Room: SH349. Monday 18.12.2017 10:50 - 12:55.

Session EO330: Advances in robust statistical learning. **The new chair will be** Mihye Ahn. Room: MAL 421. Monday 18.12.2017 08:40 - 10:20.

Session EP002: Poster session. **The new chair will be** Christos Savva. Room: Macmillan Hall and Crush Hall. Sunday 17.12.2017 10:50 - 12:55.

Session EC700: Contributions to functional data analysis. **The new chair will be** Stanislav Nagy. Room: MAL B18. Saturday 16.12.2017 16:45 - 18:50.

Session EO061: modern financial networks: from customers to institutions. **The new chair will be** Ekaterina Smirnova. Room: Woburn. Saturday 16.12.2017 09:40 – 10:55.

Session CO496: Financial econometrics with R. **The new chair will be** L. Catania. MAL 153. Saturday 16.12.2017 14:35 - 16:15.

- **Change in the Sessions:**

Abstract C0348: F. Bec, R. Boucekkine, C. Jardet. On the rationality of expert's forecasts: An empirical insight from consensus economics data. Initially scheduled for **Session CG078.** Contributions in uncertainty and forecastings in central bank. Room: G4, Monday 18.12.2017 08:40 - 10:20, will be presented at **Session CO638**. Financial econometrics. Room: G11. Saturday 16.12.2017 11:25 - 13:05.