CFE-CMStatistics 2018
Computational and Financial Econometrics
Computational and Methodological Statistics
14-16 December 2018, University of Pisa, Italy

CHANGES IN THE BOOK OF ABSTRACTS

Version 11-12-18

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

- **Changes of presenting author:**

Abstract B1531: Depth for curve data and applications. **New presenting author:** Pavlo Mozharovskyi. **Session EC639.** Contributions in robust statistics. Room: Q1. Saturday 15.12.2018 08:45 – 10:05.

Abstract E0294: Bayesian model averaging over tree-based dependence structures for multivariate extreme. New presenting author: Daniela Castro. **Session EO364.** High dimensional extreme. Room: N1. Sunday 16.12.2018 14:40 -16:20.

Abstract B0723: Functional data analysis of resistive switching processes. New presenting author: Christian Acal. **Session EO188:** Recent advances on functional data analysis and applications. Room: M1. Sunday 16.12.2018 14:40 – 16:20.

- **New presentations:**

Abstract B1763: K. Holst and E. Budtz-Joergensen. A two-stage estimation procedure for non-linear structural equation models. **Session EP689.** Poster Session II. Room: Ground Level Hall. Sunday 16.12.2018 10:05 - 12:10.

Abstract B1764: H. Park and W. Jang. Linear empirical Bayes for hierarchical normal models with double shrinkage. **Session EP002.** Poster Session I. Room: Ground Level Hall. Saturday 15.12.2018 10:35 - 12:40.

Abstract B1765: J. Kim. Li. Network analysis of Yesong dispute based on the Annals of Joseon Dynasty. **Session EP002.** Poster Session I. Room: Ground Level Hall. Saturday 15.12.2018 10:35 - 12:40.

Abstract A1263: J. Kumar. Panel data AR(1) time series models with multiple complete break points under a Bayesian framework. **Session CP001.** Poster Session. Room: Ground Level Hall. Sunday 16.12.2018 10:05 – 12:10.

Abstract B1766: P. Forre, J. Mooij. Non-linear structural causal models with cycles and latent confounders. **Session EO607.** Causality: Modeling, reasoning, estimation and prediction II. Room: B1. Saturday 15.12.2018 14:10 - 15:50.

Abstract A1767: S. Mitchell London calling: Agglomeration economies in literature since 1700. **Session CO056.** Econometrics of art markets. Room: F2. Saturday 15.12.2018 18:10 - 19:25.

- **Changes of chair:**

Session EO663: Recent advances in network data analysis. **The new chair will be** David Choi. Room: E1. Sunday 16.12.2018 14:40 - 16:20.

Session EO528: Interactions between computation and inference in high-dimensional data. **The new chair will be** Yuting Wei. Room: A0. Friday 14.12.2018 16:50 - 18:30.

Session EO234: Statistics of environmental extremes. **The new chair will be** Daniela Castro. Room: N1. Friday 14.12.2018 16:50 - 18:30.

Session EO560: Statistical methods for networks and integrative studies. **The new chair will be** Mihye Ahn. Room: E1. Sunday 16.12.2018 10:05 - 12:10.

Session EO594: Advances in analysis of complex time series data. **The new chair will be** Veronica Berrocal. Room: A. Sunday 16.12.2018 16:50 - 18:05.

Session EO428: Advances in computing for robustness. **The new chair will be** Valentin Todorov. Room: Q1. Friday 14.12.2018 16:50 - 18:30.

Session EO234: Statistics of environmental extremes. **The new chair will be** Chen Zhou. Room: N1. Friday 14.12.2018 16:50 – 18:30.

Session EO188: Recent advances on functional data analysis and applications. **The new chair will be** Christian Acal. Room: M1. Sunday 16.12.2018 14:40 – 16:20.

Session EO174: Change points analysis and statistical inference for high dimensional data. **The new chair will be** Gongjun Xu. Room: F1. *Sunday 16.12.2018* 16:50 – 18:00.

Session CO166: New methods for heavy tails, copulas and cryptocurrencies. **The new chair will be** Stanislav Anatolyev. Room: E2. *Saturday 15.12.2018* 14:10 – 15:50.

Session CO166: New methods for heavy tails, copulas and cryptocurrencies. **The new chair will be** Stanislav Anatolyev. Room: E2. *Saturday 15.12.2018* 14:10 – 15:50.

Session EO144: Sampling: planning, design, modeling, inference and applications. **The new chair will be** Lorenzo Fattorini. Room: H1. Friday 14.12.2018 10:20 - 12:00.

- **Change of the talk:**

Abstract E1175: Mohamed Hebiri. **New talk:** Size controlled confidence sets for Multiclass Classification. **Session EO526.** Analysis of large and complex data. Room: E1. Friday 14.12.2018 16:50 – 18:30.

Abstract B0635: F. Mealli. New talk: Time-varying survivor average causal effects with semicompeting. S**ession EO526.** Analysis of large and complex data. Room: D1Friday 14.12.2018 16:50 – 18:30.

- **Cancellations:**

Abstract E0968: Xiaodong Li. Improved sample size conditions for non-convex matrix completion. **Session EO599.** Non-convex optimization problems in statistics. Room: Aula 4. Saturday 15.12.2018 16:20 - 18:00.

Abstract C0257: Bronwyn Coate. Participation in the Venice biennale and the implications for artists careers and trajectories: Evidence from Australia. **Session CO056.** Econometrics of art markets. Room: F2. Saturday 15.12.2018 18:10 - 19:25.

Abstract B1394: C.-Y. Huang, Y. Sun. Recurrent events analysis with data collected at informative clinical visits in electronic health records. **Session EO508**. Semiparametric statistical methods for complex survival data. Room: G1. Friday 14.12.2018 14:40 - 16:20.

Abstract E0961: Linbo Wang. On the boundary between qualitative and quantitative measures of causal effects. **Session EO607.** Causality: Modeling, reasoning, estimation and prediction II. Room: B1. Saturday 15.12.2018 14:10 - 15:50.

Abstract C1613: Elena Kalotychou. Systemic stress testing under central and non-central clearing. **Session CO334**. Systemic risk. Room: C2. Friday 14.12.2018 16:50 – 18:30.

Abstract C1231: Qingfeng Liu. Model averaging estimation for conditional heteroscedasticity model family. **Session CO382.** New developments in nonlinear spatial and temporal modelling. Room: F2. Friday 14.12.2018 16:50 - 18:30.

Abstract C1562: Yasushi Ota. A Bayesian inference approach to the inverse problems in the financial market. **Session CG093.** Contributions in bayesian econometrics. Room: P2. Saturday 15.12.2018 08:45 - 10:05.

Abstract E1103: Ping-Shou Zhong. Change points detection and identification for high dimensional data. **Session EO260.** CSDA Journal: time series and nonparametric methods. Room: O2. Saturday 15.12.2018 10:35 – 12:40.

Abstract C1336: Artem Prokhorov. CA new approach to credit rating. **Session CO166.** New methods for heavy tails, copulas and cre2rencies. Room: D2. Saturday 15.12.2018 14:10 – 15:50.

Abstract E0673: Zheyu Wang. Alzheimer's disease risk prediction with multidimensional biomarkers. **Session EO558.** Statistical methodologies with complex information. Room: M1. Friday 14.12.2018 16:50 – 18:30.

Abstract E0448: Marc Suchard. Reliable evidence from health care data: Lessons from the OHDSI collaborative. **Session EO570.** Statistics and computing for analyzing electronic health record data. Room: A1. Friday 14.12.2018 14:40 – 16:20.

Abstract E0738:: John Staudenmayer. Physical activity versus inactivity versus sleep: Isotemporal substitution effects. **Session EO354.** Statistical methods for analyzing wearable device data. Room: Aula B. Saturday 15.12.2018 16:20 – 18:00.

Abstract E1055: Subir Ghosh. Near optimum and average optimum variance estimation and prediction in small area estimation. **Session EO144.** Sampling: planning, design, modeling, inference and applications. Room: H1. Friday 14.12.2018 10:20 - 12:00.

- **Change in order of talks:**

Session EO144: Sampling: Planning, design, modeling, inference and applications. The abstract B1055 will be presented the last. Near optimum and average optimum variance estimation and prediction in small area estimation. Room: H1. Friday 14.12.2018 10:20 - 12:00.

- **Change in the Sessions:**

Abstract E1437: Ana Borges. Evaluating water meters performance: An industry case study. Initially scheduled for **Session EP689.** Poster session II. Room: Ground Level Hall, Sunday 16.12.2018 10:05 - 12:10, **will be presented at Session EP002.** Poster session I. Room: Ground Level Hall. Saturday 15.12.2018 10:35 - 12:40.

Abstract E1659: Huei-Wen Teng. Machine learning for predicting default of credit card holders and success of kickstarters. Initially scheduled for **Session EG257.** Contributions in applied statistics i. Room: C1, Friday 14.12.2018 10:20 - 12:00, **will be presented at Session EG600.** Contributions in methodological statistics and applications I. Room: D1. Sunday 16.12.2018 14:40 - 16:20.