Keynote talk 1 **Room Beveridge Hall** **Saturday 14.12.2019** **08:40 - 09:30**
MODELING NETWORKS AND NETWORK POPULATIONS VIA GRAPH DISTANCES
Speaker: Sofia Olhede, EPFL, Switzerland
Keynote talk 2 **Room Beveridge Hall** **Saturday 14.12.2019** **10:05 - 10:55**
THE ROLE OF FACTOR STRENGTH AND PRICING ERRORS FOR ESTIMATION AND INFERENCE IN ASSET PRICING MODELS
Speaker: M Hashem Pesaran, USC, United States
Keynote talk 3 **Room Beveridge Hall** **Sunday 15.12.2019** **18:25 - 19:15**
DATA-DRIVEN AND SCIENCE-DRIVEN BAYESIAN METHODS IN ASTRONOMY AND SOLAR PHYSICS
Speaker: David van Dyk, Imperial College London, United Kingdom
Keynote talk 4 **Room CLO B01** **Sunday 15.12.2019** **18:25 - 19:15**
ROBUST TESTS FOR WHITE NOISE AND CROSS-CORRELATION
Speaker: Liudas Giraitis, Queen Mary University of London, United Kingdom
Keynote talk 5 **Room Beveridge Hall** **Monday 16.12.2019** **18:05 - 18:55**
TEXT AS A NEW SOURCE OF DATA: FIRST EXPERIENCE WITH CONFERENCE ABSTRACTS
Speaker: Peter Winker, University of Giessen, Germany

Parallel Session B – CMStatistics **Saturday 14.12.2019** **09:40 - 10:55**
EO172 FUNCTIONAL DATA ANALYSIS (Room CLO B01)
EO645 STATISTICAL METHODS IN BIOMEDICAL STUDIES (Room MAL B02)
EO673 RECENT DEVELOPMENTS IN PRIVACY-PRESERVING DATA ANALYSIS (Room MAL B04)
EO152 RECENT DEVELOPMENT IN BIOSTATISTICS (Room MAL B18)
EO434 STATISTICS IN PSYCHIATRY (Room MAL B20)
EO671 SPATIOTEMPORAL MODELLING IN THE PRESENCE OF BIG DATA (Room MAL B35)
EO144 REGULARIZATION IN ARTIFICIAL NEURAL NETWORKS (Room MAL B36)
EO346 NEW METHODOLOGIES AND ADVANCES IN SURVIVAL AND RELIABILITY (Room Bloomsbury)
EO857 ADVANCES IN REGRESSION DISCONTINUITY MODELS (Room G11)
EO160 STATISTICAL AND DATA SCIENCE METHODS FOR BLOCKCHAIN DATA ANALYTICS (Room G21A)
EO498 MODELING COMPLEX DATA STRUCTURE WITH APPLICATIONS (Room G3)
EO596 PERMUTATION TESTS (Room G4)
EO446 ODE INFERENCE AND APPLICATIONS (Room Gordon)
EO552 ADVANCES IN MIXED MODELS (Room MAL G14)
EO558 BAYESIAN MACHINE LEARNING (Room MAL G15)
EO779 THE TIME ISSUE FOR COMPLEX DATA FROM HUMANITIES AND SOCIAL SCIENCES (Room MAL G16)
EO781 INFERENCE FOR IMPRECISE AND INDIRECT DATA (Room Woburn)
EO566 SPATIAL STATISTICS (Room Chancellor's Hall)
EO102 HIGH DIMENSIONAL PROBLEMS WITH BIOLOGICAL APPLICATIONS (Room CLO 101)
EO194 SCALABLE STATISTICAL METHODS (Room CLO 102)
EO841 MODELLING AND CLUSTERING COMPLEX DATA I (Room Court)
EO190 NEW METHODS FOR DEPENDENT DATA MODELING (Room Jessel)
EO100 EXTREMES OF RANDOM GRAPHS AND GAUSSIAN FIELDS (Room Senate)
EO178 NEW STATISTICAL APPROACHES FOR IMAGING AND DIGITAL DATA (Room CLO 204)
EO440 RECENT ADVANCES FOR COMPLEX DATA ANALYSIS (Room SH349)
EC805 CONTRIBUTIONS IN NON- AND SEMI-PARAMETRIC STATISTICS (Room MAL 152)
EG111 CONTRIBUTIONS IN CHANGE-POINTS (Room MAL 153)
Parallel Session D – CFE-CMStatistics **Saturday 14.12.2019** **11:25 - 13:05**
EI012 STATISTICAL ANALYSIS OF NETWORKS (Room Beveridge Hall)
EO296 ADVANCES IN FUNCTIONAL DATA ANALYSIS (Room CLO B01)
EO837 EARLY STOPPING RULES (Room MAL B02)
EO665 ADVANCES IN NETWORK AND MATRIX DATA ANALYSIS (Room MAL B04)
EO731 BIG BIAS IN BIG DATA: CAN WE CORRECT? (Room MAL B18)
EO302 INFERENCE ON CAUSAL PARAMETERS USING MACHINE LEARNING (Room MAL B20)
EO747 MARKED RECURRENT EVENT PROCESSES WITH INCOMPLETE OBSERVATIONS (Room MAL B35)
EO050 ROBUST MACHINE LEARNING (Room MAL B36)
EO264 MEASURES OF SYSTEMIC RISK IN ACTUARIAL SCIENCE AND FINANCE (Room G3)
EO166 CSDA JOURNAL (Room G5)
EO258 SIGNAL PROCESSING (Room MAL G13)
EO106 RECENT ADVANCES IN BAYESIAN MODELING AND COMPUTATION (Room MAL G14)
EO572 ADVANCES IN BAYESIAN MODELING AND MODEL SELECTION (Room MAL G15)
EO663 HIGH DIMENSIONAL TIME SERIES (Room CLO 101)
EO476 CATEGORICAL DATA: ADVANCES AND CHALLENGES (Room CLO 102)
EO334 MODELLING AND CLUSTERING COMPLEX DATA II (Room Court)
EO454 ROBUST TESTS FOR CHANGE-POINTS IN TIME SERIES (Room Jessel)
EO516 SEMI-PARAMETRIC MODELS AND APPLICATIONS (Room MAL 152)
EO318 RECENT DEVELOPMENTS IN QUANTILE REGRESSION (Room MAL 153)
EO272 ADVANCES IN DIRECTIONAL STATISTICS (Room CLO 203)
EO150 RECENT ADVANCES IN NEUROIMAGING STATISTICS (Room CLO 204)
EO592 STATISTICS FOR LARGE DIMENSIONAL DATA (Room MAL 252)
EO723 ASTROSTATISTICS (Room MAL 253)
EG127 CONTRIBUTIONS IN COPULAS AND DEPENDENCE MODELLING (Room MAL G16)
EG113 CONTRIBUTIONS IN EXTREME VALUES (Room Senate)
EG579 CONTRIBUTIONS IN ENVIRONMENTAL APPLICATIONS (Room MAL 251)
CO212 PREDICTIVE MODELLING AND TIME SERIES (Room Bloomsbury)
CO406 NETWORK ECONOMETRICS AND FINANCIAL NETWORKS (Room G11)
CO586 ADVANCES IN REALIZED VOLATILITY ESTIMATION (Room G21A)
CO240 FORECASTING IN FINANCIAL MARKETS (Room G4)
CO562 RECENT ADVANCES IN QUANTILE REGRESSION (Room Gordon)
CO408 ADVANCES IN CREDIT RISK MODELLING I (Room Montague)
CO432 APPLIED MACROECONOMIC AND MACRO-FINANCIAL TOPICS I (Room Woburn)
CO576 THEORY AND APPLICATION OF PREDICTIVE REGRESSIONS (Room Chancellor's Hall)
Parallel Session E – CFE-CMStatistics **Saturday 14.12.2019** **14:35 - 16:15**
EI008 DIRECTIONS IN STATISTICAL MODELLING (Room Beveridge Hall)
EO574 FUNCTIONAL SHAPE DATA ANALYSIS (Room CLO B01)
EO598 RECENT ADVANCEMENTS IN CAUSAL INFERENCE (Room G11)
EO360 RISK MEASURES, INFERENCE, AND APPLICATIONS (Room G3)
EO072 ROBUST MODELLING (Room G4)
EO775 NEW METHODS AND MODELS FOR TIME SERIES ANALYSIS (Room G5)

EO426 Statistical methods for time-varying multivariate data (Room Gordon)
EO276 Advances in Bayesian methods (Room MAL G13)
EO833 Advances in distributional regression models (Room MAL G14)
EO060 Track: Bayesian semi- and non-parametric methods I (Room MAL G15)
EO438 EAS session: Emerging applications with copulas (Room MAL G16)
EO436 Funtional data analysis and dependent sequences (Room CLO 101)
EO536 Advances in complex data modeling (Room CLO 102)
EO304 Outliers and structural breaks (Room Jessel)
EO248 Recent developments in statistical multiscale methods (Room MAL 152)
EO058 Recent advances in quantile regression (Room MAL 153)
EO550 Spatial inference (Room MAL 254)
EO112 Bayesian inference for extreme values (Room Senate)
EO588 Two phase designs for correlated data (Room CLO 203)
EO368 Advance in statistical methods for large and complex data (Room CLO 204)
EO132 Advanced statistical modelling and applications (Room MAL 253)
EG770 Contributions in longitudinal data analysis (Room MAL 251)
CO628 Predictability of asset returns (Room MAL B02)
CO452 Advances in credit risk modelling II (Room MAL B04)
CO735 Identification in SVARs (Room MAL B18)
CO713 Panel data methods for integrated series (Room MAL B35)
CO707 Sentometrics (Room MAL B36)
CO422 Modelling, forecasting and accuracy (Room Montague)
CO218 Applied macroeconomic and macro-financial topics II (Room Woburn)
CO416 Bayesian econometrics (Room Chancellor's Hall)
CO458 Mixture models in econometrics (Room Court)
CO424 Econometric methods for sport data modelling and forecasting (Room SH349)

Parallel Session F – CFE-CMStatistics Saturday 14.12.2019 16:45 - 18:50

EO080 Statistics for Hilbert spaces (Room CLO B01)
EO460 Novel approaches for high-dimensional medical data (Room MAL B02)
EO104 Recent developments in multivariate data analysis (Room MAL B04)
EO643 The state-of-the-art developments for non-ignorable missing data (Room MAL B18)
EO162 Recent advances in network data analysis (Room MAL B20)
EO146 Multivariate survival models (Room MAL B35)
EO158 Recent developments on complex data analysis (Room MAL B36)
EO070 Empirical processes and nonparametric methods (Room MAL G13)
EO681 Risk, variability and heavy tails (Room MAL G14)
EO328 Bayesian methods in medical statistics (Room MAL G15)
EO126 Copulas and dependence modelling (Room MAL G16)
EO769 Longitudinal data analysis (Room CLO 101)
EO853 Data Science: Regularization and variable selection (Room CLO 102)
EO170 Clustering and classification (Room Court)
EO260 Recent advances in time series analysis (Room Jessel)
EO332 Bandwidth selection for kernel estimation (Room MAL 152)
EO350 Statistical advances in extremes and risk management (Room Senate)
EO793 Human microbiome research: New designs and statistical methods (Room CLO 203)
EO354 Recent development in scientific and clinical studies of the brain (Room CLO 204)
EO835 Restricted parameters inference and shrinkage estimators (Room MAL 252)
EO428 Oceans of data: High-dimensional statistics for marine data analysis (Room MAL 253)
EO464 Statistics in sport (Room SH349)
EC800 Contributions in computational statistics (Room MAL 153)
EG179 Contributions in statistical modelling I (Room MAL 254)
EG083 Contributions in big and high-dimensional data analysis (Room MAL 251)
CI022 Advances in financial econometrics (Room Beveridge Hall)
CO204 Recent trends in commodity markets (Room Bloomsbury)
CO420 Empirical applications in economics and finance (Room G11)
CO382 Asset pricing and risk exposures in cryptocurrency markets (Room G21A)
CO196 Econometrics methods and models for high dimensional data analysis (Room G5)
CO442 Robustness to shocks and dependence in networks and financial data (Room Gordon)
CO198 Term structure of interest rates (Room Montague)
CO394 Macroeconomic policies and macroeconometrics (Room Woburn)
CO675 Dynamic factor models and large-scale applications (Room Chancellor's Hall)
CC819 Contributions in forecasting (Room G3)

Parallel Session G – CFE-CMStatistics Sunday 15.12.2019 08:40 - 10:20

EO546 Analysis of functional and other object data (Room CLO B01)
EO538 Methodological developments in medical statistics and its applications (Room MAL B02)
EO448 Recent advances in blind source separation (Room MAL B04)
EO590 Statistical methods for missing data in EHR-based research (Room MAL B18)
EO761 Causal inference in factorial experiments (Room MAL B20)
EO540 Inference methods in survival analysis (Room MAL B35)
EO066 Random forests and applications (Room MAL B36)
EO564 Local empirical measures and nonparametric statistics (Room MAL G13)
EO188 Present-day data analysis challenges meet Bayes (Room MAL G14)
EO634 Recent developments in Bayesian computation (Room MAL G15)
EO286 Dependence measures (Room MAL G16)
EO148 Learning for high-dimensional data with complex dependence (Room CLO 101)
EO340 Novel time series models and applications (Room CLO 102)
EO180 Semiparametric and mixture models and their use for fractional imputation (Room Court)
EO358 Instabilities in multivariate data (Room Jessel)
EO344 Algebraic statistics (Room MAL 152)
EO078 Topics in spatial and space-time statistics (Room MAL 254)
EO130 Statistics of spatiotemporal extremes (Room Senate)
EO098 Modern methods in the analysis of directional data (Room CLO 203)
EO500 Bayesian approaches to the analysis of neuroimaging (Room CLO 204)
EO534 Statistics of random processes for analysing high frequency data (Room MAL 251)
EO494 Advances in classification and high dimensional statistics (Room MAL 252)
EO336 New methods for modelling ordinal and mixed-type data (Room MAL 253)
EO568 Modern approaches to the spectral analysis of time series (Room SH349)
EC809 Contributions in robust statistics (Room MAL 354)
EC813 Contributions in survival analysis (Room MAL 355)
EG171 Contributions in clustering (Room MAL 153)

CI024 Econometrics of volatility (Room Beveridge Hall)
CO741 Inflation expectations and inflation dynamics (Room Bloomsbury)
CO528 Recent advances in Bayesian multivariate modelling and estimation (Room G11)
CO414 Modeling regime change I (Room G4)
CO847 Business cycle analysis (Room G5)
CO200 Time series econometrics (Room Gordon)
CO220 Topics in financial econometrics I (Room Montague)
CO224 Topics in dynamic macroeconomics and macroeconometrics (Room Woburn)
CO202 High-frequency econometrics (Room Chancellor's Hall)
CC816 Contributions in financial time series (Room MAL 351)
CC820 Contributions in value-at-risk (Room MAL 352)
CC824 Contributions in computational econometrics (Room MAL 353)

Parallel Session H – CFE-CMStatistics Sunday 15.12.2019 10:50 - 12:55

EO300 Applied functional data analysis (Room CLO B01)
EO316 Duration time regression beyond the Cox model (Room Bloomsbury)
EO492 Methodological and computational aspects of graphical and network models (Room G11)
EO084 Statistical methods for risk management in finance and insurance (Room G3)
EO508 Retrospective synthetic clinical trials to find new lives for old drugs (Room G5)
EO462 The Stein method and statistics (Room MAL G13)
EO290 Computational Statistics in distribution theory (Room MAL G14)
EO655 Recent developments in Bayesian causal inference (Room MAL G15)
EO076 Dependence models and copulas (Room MAL G16)
EO612 Advances in high-dimensional statistics (Room CLO 101)
EO090 Shrinkage methods for large time series models (Room CLO 102)
EO298 Issues in contemporary clustering (Room Court)
EO468 Structural changes in multivariate and high-dimensional data (Room Jessel)
EO372 Estimation and hypothesis testing for dependent stochastic processes (Room MAL 152)
EO474 Computation and likelihood in biostatistical and environmental models (Room MAL 153)
EO667 Communicating statistics and data science to the masses (Room Senate)
EO322 Recent development in experimental designs and industrial statistics (Room CLO 203)
EO114 Novel statistical methods and applications for medical data (Room CLO 204)
EO556 Uncertainty in weather, climate, and hydrological forecasts (Room MAL 253)
EC812 Contributions in spatial statistics (Room MAL 254)
EC799 Contributions in statistical modelling II (Room MAL 354)
EC807 Contributions in multivariate statistics (Room MAL 355)
EG267 Contributions on statistics for insurance and actuarial sciences (Room MAL 251)
CI845 Advances in forecasting (Room Beveridge Hall)
CO606 Econometric studies of commodity prices and futures (Room MAL B02)
CO412 Models of dependence, heavy tails and financial networks (Room MAL B04)
CO478 Commodities finance (Room MAL B18)
CO206 Large panel models: Estimation and inference (Room MAL B20)
CO378 Non-standard analysis of non-linear time series (Room MAL B35)
CO685 Statistical learning in macroeconomics and finance (Room MAL B36)
CO236 New empirical approaches to long run growth (Room G4)
CO472 EcoSta journal Part A: Econometrics (Room Gordon)
CO785 Understanding the cross section of stock returns (Room Montague)
CO470 Applied international macroeconomics (Room Woburn)
CO244 Environmental econometrics (Room Chancellor's Hall)
CC815 Contributions in time series econometrics (Room MAL 352)
CG389 Contributions in monetary policy (Room MAL 351)
CG865 Contributions in credit risk (Room MAL 353)

Parallel Session I – CFE-CMStatistics Sunday 15.12.2019 14:25 - 16:05

EI014 Depth, ensembles and inference (Room Beveridge Hall)
EO176 Advanced tools for functional and object data (Room CLO B01)
EO584 Instrumental variables methods (Room Bloomsbury)
EO192 Advances in statistical network analysis (Room G11)
EO266 Statistical methods applied to insurance and actuarial sciences (Room G3)
EO164 Recent advances in functional and multivariate data analysis (Room G5)
EO310 Bayesian applications and methods (Room MAL G13)
EO128 Advances in Bayesian computation (Room MAL G14)
EO338 Track: Bayesian semi- and non-parametric methods II (Room MAL G15)
EO392 Recent developments in vine copulas (Room MAL G16)
EO062 Subsampling methods for massive data (Room CLO 101)
EO096 Complex data in theory and practice (Room CLO 102)
EO659 Preparing for the future: PhD programs in statistics education (Room Court)
EO054 Modern advances in change-point detection (Room Jessel)
EO520 Statistical methods for new-age inference problems (Room MAL 152)
EO578 Computational methods applied to the environment (Room MAL 254)
EO510 Modelling extremes (Room Senate)
EO342 Nonparametric and semiparametric inference for directional data (Room CLO 203)
EO092 Statistics in neuroscience I (Room CLO 204)
EO282 High dimensional and latent variable regression modeling (Room MAL 251)
EO604 Advances in precision and covariance matrix estimation (Room MAL 252)
EO348 Societal implications of work in statistics and data science (Room MAL 253)
EO056 Sport analytics (Room SH349)
EC814 Contributions in biostatistics (Room G21A)
EC810 Contributions in statistical learning methods and applications (Room MAL 355)
EG571 Contributions in clustering and classification (Room MAL 354)
EP002 Poster session CMStatistics I (Room Macmillan Hall and Crush Hall)
CI020 Invited Session 2 (Room Chancellor's Hall)
CO214 Risk modelling in equity and option markets (Room MAL B04)
CO396 Economics of cryptocurrencies (Room MAL B20)
CO649 Inflation dynamics (Room MAL B35)
CO246 Uncertainty and text analysis (Room MAL B36)
CO402 Semi- and nonparametric regression for time series and panel data I (Room Gordon)
CO864 Topics in financial econometrics II (Room Montague)
CO232 Macroeconomic policy (Room Woburn)
CO254 Multivariate quantile models (Room MAL 153)
CC822 Contributions in asset pricing (Room MAL B02)
CC821 Contributions in portfolio optimization I (Room MAL 351)

CC828 Contributions in empirical macroeconomics (Room MAL 352)
CG203 Contributions in high-frequency econometrics (Room MAL 353)
CP001 Poster session CFE (Room Macmillan Hall and Crush Hall)

Parallel Session J – CFE-CMStatistics Sunday 15.12.2019 16:35 - 18:15

EI016 Measurement error models and beyond (Room Beveridge Hall)
EO711 Functional and shape data analysis (Room CLO B01)
EO697 Statistical methods for risk management (Room MAL B02)
EO542 Topics on dimension reduction and kernel methods (Room MAL B04)
EO600 Methods for missing data (Room MAL B18)
EO677 Causal inference using observational longitudinal data (Room MAL B20)
EO755 Traditional and modern time series models (Room MAL B35)
EO703 New directions in statistical learning (Room MAL B36)
EO795 Latent variable models for complex data (Room MAL G13)
EO636 Bayesian inference and computational advances for large data (Room MAL G14)
EO308 Novel applications in Bayesian nonparametrics (Room MAL G15)
EO582 Recent advances in sequential Monte Carlo (Room MAL G16)
EO082 Bayesian and frequentist approaches with big data (Room CLO 101)
EO364 Recent advances in high-dimensional statistics and random matrix theory (Room CLO 102)
EO228 Semi and non-parametric mixture modelling (Room Court)
EO839 Change-points/anomaly detection (Room Jessel)
EO614 Methods for understanding network data structures (Room MAL 152)
EO502 New methods for complex data analysis (Room MAL 153)
EO506 Methods and computation for modeling data in space and time (Room MAL 254)
EO256 Modern topics in statistics of extremes (Room Senate)
EO504 Recent developments in optimal experimental designs (Room CLO 203)
EO134 Statistics in neuroscience II (Room CLO 204)
EO753 Polynomials in statistics (Room MAL 251)
EO512 Recent advances in regression and classification for high dimensional data (Room MAL 252)
EO292 Spatial models for inference on epidemiological and social indicators (Room MAL 253)
EO618 Topics in time series analysis (Room SH349)
EG009 Contributions in survival and reliability (Room MAL 354)
EP863 Poster session CMStatistics II (Room Macmillan Hall and Crush Hall)
CI018 Stationarity and causality of time series (Room Chancellor's Hall)
CO693 Financial Econometrics: High-frequency option data research (Room Bloomsbury)
CO238 Advances in exact and approximate Bayesian computation (Room G11)
CO797 The theory, applications and computing of indicator saturation (Room G3)
CO386 Robust models in the time and frequency domains for high dimensional data (Room G4)
CO400 Advances in financial modelling (Room G5)
CO208 Semi- and nonparametric regression for time series and panel data II (Room Gordon)
CO222 Regime switching, filtering, and portfolio optimization (Room Montague)
CO242 Macro-finance applications (Room Woburn)
CC823 Contributions in financial markets (Room MAL 352)
CG479 Contributions in commodities finance (Room MAL 351)
CG692 Contributions in sentiment analysis (Room MAL 353)

Parallel Session M – CFE-CMStatistics Monday 16.12.2019 08:40 - 10:20

EO136 Recent developments in functional data analysis (Room CLO B01)
EO142 Recent advances in survival analysis (Room Bloomsbury)
EO138 Recent developments of statistical methods for causal inference (Room G11)
EO632 Modelling dependence through graphical models (Room G21A)
EO616 Multivariate extremes and causality (Room G3)
EO174 Robust statistics (Room G4)
EO705 Recent advances in dimension reduction (Room G5)
EO717 Efficient and optimal design of experiments (Room Gordon)
EO086 Learning and inference methodologies for stochastic processes (Room MAL G13)
EO737 Bayesian inference (Room MAL G14)
EO294 Bayesian inference via discrete nonparametric priors (Room MAL G16)
EO430 Reduction techniques for large or high-dimensional data (Room CLO 101)
EO729 Set-valued classification (Room Court)
EO110 Miscellaneous results on detection of changes (Room Jessel)
EO709 Resampling and simulations for inference in complex settings (Room MAL 152)
EO324 Non-regular statistical modeling and computational methods (Room MAL 153)
EO284 Highly structured stochastic systems (Room MAL 254)
EO108 Weather and climate extremes (Room Senate)
EO524 Recent developments in the analysis of neuroimaging and genetic data (Room MAL 253)
EO366 Statistical methods for sports (Room SH349)
EG836 Contributions in restricted parameters inference and shrinkage (Room MAL 251)
CO230 Spatial inequalities: Measurements and methods (Room MAL B04)
CO168 Fractional motions and artificial neural networks for time series (Room MAL B20)
CO721 Advances in financial modelling and forecasting (Room MAL B35)
CO216 Machine learning in finance (Room MAL B36)
CO739 Factor models (Room Montague)
CO388 Empirical macro and finance (Room Woburn)
CO759 Nonparametric/semiparametric estimation and testing (Room Chancellor's Hall)
CC818 Contributions in risk analysis (Room MAL 352)
CC826 Contributions in financial econometrics (Room MAL 353)
CC817 Contributions in Bayesian econometrics (Room MAL 354)
CG445 Contributions in portfolio optimization II (Room MAL 351)
CG443 Contributions in time series I (Room MAL 355)

Parallel Session N – CFE-CMStatistics Monday 16.12.2019 10:50 - 12:55

EI010 Sensitivity analysis for uncheckable assumptions (Room Beveridge Hall)
EO356 Recent developments in functional data analysis (Room CLO B01)
EO486 Advanced statistical modelling for biomedical data (Room MAL B02)
EO695 Robust multivariate methods (Room MAL B04)
EO184 Advances in causal inference methods (Room MAL B20)
EO488 Recent advances on joint models for longitudinal and survival data (Room MAL B35)
EO268 Statistical learning in practice (Room MAL B36)
EO186 Topics in mathematical statistics (Room MAL G13)
EO052 Bayesian models for complex dependence structures (Room MAL G15)
EO522 Statistical inference of copula models (Room MAL G16)

EO250 Recent developments in time series forecasting (Room Chancellor's Hall)
EO624 Statistical methods for behavorial data (Room CLO 101)
EO074 Clustering of multivariate dependent data (Room Court)
EO314 Model specification tests (Room MAL 152)
EO580 Statistical methods for precision medicine (Room MAL 153)
EO669 Extremes, dependencies and applications (Room Senate)
EO496 Statistical methods for non-Euclidean data (Room MAL 251)
EO745 Optimization and new statistical learning tools in data science (Room MAL 252)
EO699 Recent advances on ROC curves estimation (Room MAL 253)
EO855 Recent advances in genomic prediction (Room SH349)
EC811 Contributions in stochastic processes (Room MAL G14)
EC808 Contributions in functional data analysis (Room MAL 254)
EC801 Contributions in applied statistics (Room MAL 355)
CO743 Commodity markets (Room Bloomsbury)
CO683 Bayesian financial econometrics (Room G11)
CO210 Financial modeling and statistics (Room G3)
CO450 Financial econometrics (Room G4)
CO749 Forecasting and estimation methods in time series econometrics (Room G5)
CO312 Pricing kernels and factor models (Room Montague)
CO234 Assessing macroeconomic policies (Room Woburn)
CO404 Time series econometrics: Nonstationarities and instabilities (Room Jessel)
CC827 Contributions in applied econometrics (Room MAL 351)
CG225 Contributions in macroeconomics and macroeconometrics (Room G21A)
CG025 Contributions in econometrics of volatility (Room MAL 352)
CG848 Contributions in business cycle analysis (Room MAL 353)
CG217 Contributions in machine learning in finance (Room MAL 354)

Parallel Session O – CFE-CMStatistics Monday 16.12.2019 14:25 - 16:05

EO280 Modelling functional data (Room CLO B01)
EO480 The new development in the analysis of complex structured data (Room MAL B36)
EO226 Recent developments in statistical models for survival data (Room Bloomsbury)
EO765 Branching processes: Theory, computation and applications I (Room G21A)
EO094 Statistical challenges in policy-relevant problems (Room G3)
EO548 Fronts and frontiers: Recent studies in modeling and estimation (Room G5)
EO843 Bayesian design of experiments (Room Gordon)
EO851 Empirical Bayes in the 21st century (Room MAL G13)
EO122 Projection pursuit: Applications (Room MAL G14)
EO352 Track: Bayesian semi- and non-parametric methods III (Room MAL G15)
EO262 Markov chain Monte Carlo for complex data (Room MAL G16)
EO787 BFF: Foundations of statistics and their impacts on applications (Room Montague)
EO140 Statistical modelling, comparisons, learning and discoveries (Room CLO 101)
EO544 Special problems in classification of distressed companies (Room Court)
EO482 Semiparametric methods for risk evaluation (Room MAL 152)
EO484 Community detection, quantile regression and survival analysis (Room MAL 153)
EO120 Asymptotic and computational methods for stochastic processes (Room MAL 254)
EO641 Advances in temporal extremes (Room Senate)
EO374 y-SIS: From methodology to applications (Room MAL 251)
EO679 Nonparametric statistics: Bayesian and frequentists (Room MAL 252)
EO526 Graphical models and applications (Room MAL 253)
EO727 Dynamic time series modelling (Room SH349)
EC802 Contributions in time series II (Room MAL 354)
CO789 Quantitative asset management (Room MAL B02)
CO771 Bayesian econometrics (Room MAL B04)
CO651 Advances in time series and panel data econometrics (Room MAL B20)
CO777 Forecasting with many predictors (Room MAL B35)
CO252 Modeling regime change II (Room G4)
CO859 State-space representations: Computation and applications (Room Chancellor's Hall)
CO380 Change point problems in stochastic processes: Theory and applications (Room Jessel)
CC830 Contributions in empirical finance (Room MAL 351)
CC829 Contributions in econometrics modelling (Room MAL 352)

Parallel Session P – CFE-CMStatistics Monday 16.12.2019 16:35 - 17:50

EO560 Functional analysis for multiple type data (Room CLO B01)
EO306 Imaging genetics (Room MAL B02)
EO530 Recent advances in methods for dynamic treatment regimes (Room MAL B04)
EO270 Statistical genomics and machine learning (Room MAL B20)
EO701 Estimation and prediction using time-to-event data (Room MAL B35)
EO602 Optimal transport and statistics (Room MAL B36)
EO466 Statistical models for financial distress (Room Bloomsbury)
EO687 Innovative statistical methods for meta-analysis (Room G11)
EO767 Branching processes: Theory, computation and applications II (Room G21A)
EO124 Doubly stochastic counting processes (Room MAL G13)
EO068 Projection pursuit: Theory (Room MAL G14)
EO326 Bayesian spatial modelling (Room MAL G15)
EO362 Advances in Bayesian modelling (Room MAL G16)
EO831 Recent developments on data depth and its applications (Room CLO 101)
EO490 New advances in nonparametric Bayesian methods (Room MAL 152)
EO154 Multivariate high-dimensional statistical learning (Room MAL 252)
EO518 Data confidentiality for frequency tables (Room MAL 253)
EO116 Statistics for complex inference problems in data science (Room SH349)
EG732 Contributions in mixed models (Room MAL 153)
EG856 Contributions in computational and methodological statistics (Room MAL 251)
CO861 Predictive accuracy methods (Room G3)
CO384 Price discovery and liquidity in modern financial markets (Room G4)
CO626 Inference in data-rich environments: Methods and applications (Room G5)
CO410 Time series and forecasting (Room Gordon)
CO757 Topics in macro and finance (Room Woburn)
CO620 Advances in nonparametric and semiparametric econometrics (Room Chancellor's Hall)
CO418 New developments in financial time series (Room Jessel)
CG019 Contributions in cointegration (Room Montague)
CG021 Contributions on computational and financial econometrics (Room Court)