PROGRAMME CHANGES

- **Cancellations:**

  Abstract C135: H. Suenaga. Estimating a term-structure model of commodity prices with heteroskedastic measurement error. **Session CS76.** Modelling the term structure of interest rates. Room: Deller. Sunday 15.12.2013 10:55 - 12:35.

  Abstract E638: F.M.L. Di Lascio, S. Giannerini. A multivariate technique based on conditional copula for the imputation of complex dependent data. **Session ES76.** Mathematical aspects of copulas I. Room: Torrington. Saturday 14.12.2013 16:40 - 18:45.

  Abstract C320: R. Molinero Practical applications of digital signal processing in trading. **Session CS17.** Trend filtering and statistical signal processing. Room: B34. Monday 16.12.2013 08:45 - 10:25.

  Abstract C617: M. Hogan Variance estimates for seasonally adjusted unemployment level estimators for Wales and the UK. **Session CS62.** Recent developments in seasonal adjustment I. Room: Woburn. Sunday 15.12.2013 10:55 - 12:35.

  Abstract C116: D. Leiva-Leon, M. Chauvet, W. Barnett. Real-time nowcasting of nominal GDP. **Session CS24.** Contributions to factor models and forecasting applications. Room: Montague. Monday 16.12.2013 14:30 - 15:50.

  Abstract E052: N. Loperfido. Testing skew-normality against scale mixing of skew-normals. **Session ES13.** Model assessment. Room: Jessel. Saturday 14.12.2013 16:40 - 18:45.

  Abstract E302: R. Sabatier, C. Reynes. A multiway discriminant analysis: STATIS-LDA. **Session ES21.** Advances in latent variable extraction from multi-block data structures. Room: B35. Sunday 15.12.2013 14:40 - 16:20.

  Abstract C427: C. Franceschini, N. Loperfido. Modelling of non-normal features in film returns. **Session CS71.** Modelling of skewness and fat tails. Room: Bloomsbury. Saturday 14.12.2013 14:30 - 16:10.

  Abstract E544: Y. Swan, T. Verdebout, C. Ley. The Le Cam methodology for directional data. **Session ES129.** Directional statistics II. Room: B30. Sunday 15.12.2013 10:55 - 12:10.

  Abstract C1064: R. Luger, J. Dufour. Exact moment-based tests of linearity in Markov-switching models. **Session CS126.** Finite sample and identification-robust methods. Room: Senate. Monday 16.12.2013 14:30 - 15:50.

  Abstract E775: K. Gallivan, C. Baker, P. van Dooren. On incremental deterministic methods for dominant space estimation for large data sets. **Session ES26.** Matrix algorithms and HPC for large scale data analysis II. Room: Gordon. Sunday 15.12.2013 16:50 - 18:55.

  Abstract E717: M. Jochmann, J. Maheu. A flexible time-varying mixture model for economic time series. **Session CS41.** Bayesian nonparametric econometrics. Room: Jessel. Sunday 15.12.2013 10:55 - 12:35.

  Abstract C1247: U. Pigorsch, E. Mammen. Predicting large covariance matrices using a characteristic-based conditionally heteroskedastic factor model **Session CS52.** Recent advances in financial econometrics. Room: B20. Saturday 14.12.2013 11:20 - 13:00.

  Abstract C1228: J. Maih. Rationality in a switching environment. **Session CS73.** Modelling regime changes II. Room: B33. Saturday 14.12.2013 11:20 - 13:00.

  Abstract C1222: M. Juillard. Markov-switiching structural BVAR with Dynare. **Session CS73.** Modelling regime changes II. Room: B33. Saturday 14.12.2013 11:20 - 13:00.

Abstract C714: S. Moyen, X. Fairise, M. Krause. Nominal wage rigidity and forward guidance at the zero lower bound. **Session CS45.** Advances in DSGE Models. Room: B33. Sunday 15.12.2013 14:40 - 16:20.

Abstract C612: E. Lazar, C. Alexander. On the continuous limit of GARCH. **Session CS27.** Mixture and regime-switching models in empirical finance. Room: Holden. Sunday 15.12.2013 14:40 - 16:20.

Abstract E294: E. Taufer, S. Meintanis. Characterizations and goodness-of-fit tests for multivariate normal and Cauchy distributions. **Session ES54.** Goodness-of-fit tests. Room: B34. Sunday 15.12.2013 10:55 - 12:10.

Abstract C980: S. Koopman, A. Lucas, M. Scharth. Numerically accelerated importance sampling for nonlinear non-Gaussian state space models. **Session CS91.** Simulation-based inference in econometrics. Room: Senate. Sunday 15.12.2013 14:40 - 16:20.

Abstract C070: C. Hafner. A new approach to high-dimensional volatility modelling. **Session CS48.** Changes in volatility and correlation dynamics. Room: Gordon. Saturday 14.12.2013 14:30 - 16:10.

Abstract C174: J. Balter, E. Dumitrescu, P. Hansen. Forecasting exchange rate volatility: Multivariate Realized GARCH Framework. **Session CS49.** Recent advances in forecasting financial time series. Room: Gordon. Monday 16.12.2013 10:55 - 13:00.

Abstrac E1212: A. Sirchenko. A cross-nested ordered probit model with an application to policy interest rate. **Session ES119.** Computational statistics III. Room: Gordon. Monday 16.12.2013 16:20 - 17:40.

Abstrac C885: S. Arvanitis, A. Louka. A CLT for martingale transforms with slowly varying second moments and some limit theory for the QMLE. **Session CS111.** Time series econometrics I. Room: B36. Sunday 15.12.2013 16:50 - 18:30.

- **Change of title:**

Session CS84: New title: Multivariate volatility models and risk models. Room: Chancellor's. Saturday 14.12.2013 14:30 - 16:10. Chair: Jean-Michel Zakoian. Organizer: Jean-Michel Zakoian.

Abstract C847: New title: Sovereign Credit Risk, Liquidity, and ECB Intervention: Deus Ex Machina?. **Session CS09.** Applications of realized volatility. Room: B36. Saturday 14.12.2013 16:40 - 18:45.

Abstract C1218: New title: Endogenous Markov switching GARCH. **Session CS05.** Contributions to high-frequency volatility forecasting. Room: Bedforf. Sunday 15.12.2013 10:55 - 12:35.

- **Change of presenting author:**

Abstract C1014: Estimation and empirical performance of non-scalar dynamic conditional correlation models. New presenting author: J. Ortega. **Session CS67**. Modeling univariate and multivariate volatility. Room: B36. Saturday 14.12.2013 11:20 - 13:00.

Abstract C1239: Implied liquidity risk premium in the term structure of sovereign credit default swap and bond spreads. New presenting author: S. Badaoui. **Session CS34**. Empirical dynamics of credit markets. Room: B18. Saturday 14.12.2013 11:20 - 13:00.

Abstract E317: A fast algorithm for S-estimation in robust heteroscedastic regression. New presenting author: S. van Aelst **Session ES79.** Robust analysis of complex data. Room: Court. Sunday 15.12.2013 08:45 - 10:25.

Abstract E918: Prediction of patient reported outcome measures via multivariate ordered probit models. New presenting author: Andrea Tancredi **Session ES107.** Applied statistics and data analysis. Room: G16. Monday 16.12.2013 10:55 - 13:00.

Abstract C368: Forecasting vast realized covariance matrices and portfolio choice. New presenting author: Laurent Callot **Session CS60.** Forecasting a large dimensional covariance matrix. Room: Russell. Saturday 14.12.2013 14:30 - 16:10.

Abstract C122: On the great recession and the great moderation. New presenting author: A. Gomez-Loscos **Session CS112.** Time series econometrics II. Room: G16. Monday 16.12.2013 08:45 - 10:25.

- **Changes in the talk:**

  Abstract E369: New talk: J. Goldsmith, S. Greven, C. Crainiceanu. Corrected confidence bands for functional data using principal components. **Session ES33**. Statistics in functional and Hilbert spaces. Room: Bloomsbury. Saturday 14.12.2013 16:40 - 18:45.

  Abstract C990: New talk: R. Kotchoni. On the degree of nonlinearity of the relationship between two variables. **Session CS59**. Time series and option data. Room: B29. Saturday 14.12.2013 16:40 - 18:45.

  Abstract E464: New talk: M. Guindani, R. Graziani, P. Thall. Bayesian nonparametric estimation of targeted agent effects on biomarker change to predict clinical outcome. **Session ES44**. Semi and non parametric Bayesian methods for complex models. Room: Bedford. Saturday 14.12.2013 16:40 - 18:45.

  Abstract E749: New talk: C. Garcia-Martos, M.J. Sanchez, E. Caro. Electricity price forecasting accounting for renewable energies: Optimal combined forecasts. **Session ES29**. Modeling and forecasting in power markets. Room: Montague. Saturday 14.12.2013 16:40 - 18:45.

  Abstract C045: New talk: V. Manahov, M. Soufia, R. Hunson. The implications of trader cognitive abilities on stock market properties. **Session CS96**. Computational econometrics I. Room: 349. Sunday 15.12.2013 10:55 - 12:35.

  Abstract C730: New co-authors: J. Fuentes, J. Rodriguez, P. Poncela. Multivariate sparse partial least squares for macroeconomic forecasting. **Session CS54**. Forecast accuracy. Room: 29. Saturday 14.12.2013 11:20 - 13:00.

- **Change of Session:**

  Abstract C947: E. Ernst, C. Viegelahn. Forecasting labour markets using hiring uncertainty, initially scheduled for **Session CS74.** Modelling regime changes III. Room: B33. Monday 16.12.2013 16:20 - 17:40, will be presented at **Session CS68.** Modelling regime changes I. Room: Chancellor's. Saturday 14.12.2013 09:35 - 10:50.

  Abstract C039: C. Mastromarco. A new measure of the output gap for the EU countries: A state space approach to productivity and efficiency measurement, initially scheduled for **Session CS110.** Contributions in Bayesian econometrics II. Room: B36. Monday 16.12.2013 16:20 - 17:40, will be presented at **Session CS12.** Bayesian nonlinear econometrics. Room: Russell. Saturday 14.12.2013 09:35 - 10:50.

  Abstract E1056: J. Visek. Significance of explanatory variables for the robustified least squares, initially scheduled for **Session ES57.** Contributions to robust statistics. Room: Beveridge. Monday 16.12.2013 16:20 - 17:40, will be presented at **Session ES108.** Contributions on high-dimensional statistics. Room: B20. Monday 16.12.2013 14:30 - 15:50.

- **Change of Chair:**

  Session ES03: Resampling procedures for dependent data. Room: Deller. Sunday 15.12.2013 16:50 - 18:55. Organizer: Andres M. Alonso. New chair: Wenceslao Gonzalez-Manteiga.

  Session CS99: Advances in financial econometrics. Room: Woburn. Monday 16.12.2013 10:55 - 13:00. New chair: Pilar Poncela.

  Session CSI04: The design of optimal policies. Room: Beveridge. Sunday 15.12.2013 14:40 - 16:20. New chair: Giovanni Di Bartolomeo.

  Session CS82: The simulation of non-linear models. Room: B33. Sunday 15.12.2013 16:50 - 18:30. New chair: Joris de Wind.

  Keynote talk 1: Bootstrap methods for moment condition models. Room: Beveridge. Saturday 14.12.2013 08:35 - 09:25. New chair: Herman K. van Dijk.

  Session CS33: Model estimation and prediction in art markets and the macroeconomy. Room: Jessel. Saturday 14.12.2013 09:35 - 10:50. New chair: Douglas Hodgson.

  Session ES107: Applied statistics and data analysis. Room: G16. Monday 16.12.2013 10:55 - 13:00. New chair: Murray Pollack.