





## Access to the venue

- **Location:** Poseidonia Beach Hotel, at Amathous Area, 3502 Limassol, Cyprus. See the map below or visit <https://www.poseidonia-beachhotel.com/location>
  - The Poseidonia Beach Hotel is 8km away from Limassol center, approximately 40 minutes drive from Larnaca airport and 50 minutes from Paphos airport.
  - From Larnaca airport, you need to take two buses. First, from Larnaca airport to Grand Resort (St Rafael), and then, a city one from St Rafael to Poseidonia (Istioploiko Kentro). From Paphos airport, you need to take three buses, and there are only a few connections.  
You can plan your journey at <http://www.cyprusbybus.com/search.aspx>
  - The registration will be open at the Foyer of the Mezzanine from 08:30 to 09:30 and during the coffee breaks. These will take place at the Hall of the mezzanine floor. You must have your conference badge in order to attend the coffee breaks.
- **Hotel suggestions:**
  - The Poseidonia Beach Hotel (<https://www.poseidonia-beachhotel.com/>), the venue of events, is offering special prices for the Spring Course and Workshop participants. In order to book at the special prices, you should register (<http://www.cmstatistics.org/hiteccodes/registration.php>) for the events to get your PROMO code and introduce it on their reservation page (<http://www.poseidonia-beachhotel.com/>).
- **Meals suggestions**
  - Buffet Lunch can be booked directly at the Poseidonia Beach Hotel. Otherwise, lunched can be bought at restaurants and cafes in close walking distance from the conference venue.

## Welcome Reception

The Welcome Reception will take place **on Monday 3rd of April at 18:30** in the Poseidonia Beach Hotel. It is open to all registrants and accompanying persons who have purchased a reception ticket. Participants must bring their conference badge. Information about the welcome reception booking is embedded in the QR code on the conference badge.

## Social Dinner

The social dinner will take place on **Tuesday 4th of April at 20:00** at **Kipriakon, Limassol Marina** (<https://www.facebook.com/tokipriakon/>). Please see the map below. The conference dinner is included in the registration for HiTEc members and grantees and is optional for the rest of the participants. Registration is required. Participants must bring their conference badge in order to attend the conference dinner. Information about the purchased conference dinner ticket is embedded in the QR code on the conference badge.



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## Hybrid Sessions – Zoom Links

**Room Triton 1+2:** <https://us06web.zoom.us/j/86776109415>

**Room Business center:** <https://us06web.zoom.us/j/89089999383>

Zoom password: 06222002

## HiTEc Management Committee meeting

The Management Committee meeting will be hybrid and will take place in the room **Triton 1+2** on the **3<sup>rd</sup> of April** from **10:00** to **14:00**.

## HiTEc Workshop

### Schedule

#### **Monday 03.04.2023**

09:00 - 10:00 Keynote Talk 1

10:00 - 10:30 Coffee Break

10:30 - 12:00 Parallel Session B

12:10 - 13:10 Parallel Session C

13:10 - 14:40 Lunch Break

14:40 - 16:10 Parallel Session D

16:10 - 16:40 Coffee Break

16:40 - 18:10 Parallel Session E

18:30 - 20:00 Welcome Reception

#### **Tuesday 04.04.2023**

09:00 - 10:30 Parallel Session F

10:30 - 11:00 Coffee Break

11:00 - 12:30 Parallel Session G

12:30 - 14:30 Lunch Break

14:30 - 15:30 Parallel Session H

15:30 - 16:00 Coffee Break

16:00 - 17:30 Parallel Session I

17:40 - 18:30 Keynote Talk 2

20:00 - 22:30 Conference Dinner



## Detailed Scientific Programme

### KEYNOTE TALKS

<b>Keynote talk 1</b>	Monday 03.4.2023	09:00 - 10:00	Room: Triton 1+2
<u><i>Portmanteau tests for VARMA models: Chitturi, Hosking, and Li-McLeod revisited</i></u>			
Speaker: <b>M. Hallin</b>			Chair: Ana Colubi
<b>Keynote talk 2</b>	Tuesday 04.4.2023	17:40 - 18:30	Room: Triton 1+2
<u><i>Adaptive combinations of tail-risk forecasts</i></u>			
Speaker: <b>A. Amendola</b> Co-authors: V. Candila, A. Naimoli, G. Storti			Chair: Erricos Kontoghiorghes

### PARALLEL SESSIONS

#### Monday 03.04.2023

#### Parallel session B: HiTECCoDES2023 Monday 03.4.2023 10:30 - 12:00

##### Session HC011 **Room: Business center**

##### **High-dimensional and complex data analysis** Monday 03.4.2023 10:30 - 12:00

Chair: Cristina Mollica Organizer: HiTEC COST Action

**HC0153: H. Langen**, M. Huber

[Causal machine learning in marketing: Assessing and improving the performance of a coupon campaign](#)

**HC0165: G. Martos**, M. de Carvalho, A. Svetlosak

[Reign-and-conquer clustering algorithm](#)

**HC0158: Z. Liu**

[Can CEO vocal cues help to predict future firm performance?](#)

**HC0155: M.C. Miranda**, M. Souto de Miranda, I. Gomes

[A comparative study on robust estimators of the extremal index](#)

#### Parallel session C: HiTECCoDES2023 Monday 03.4.2023 12:10 - 13:10

##### Session HO017 **Room: Business center**

##### **Using of the binary relations to cluster data and numerical inversions** Monday 03.4.2023 12:10 - 13:10

Chair: Sanja Pekovic Organizer: Sanja Pekovic, Bozidar Popovic

**HO0185: B. Popovic**

[An integral transform of the copula function](#)

**HV0171: A. Mijanovic**

[A numerical inversion of the bivariate logistic characteristic function](#)

**HV0172: V. Corovic**

[Discrete orthogonal polynomials in linear regression](#)



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**Parallel session D: HiTECCoDES2023** Monday 03.4.2023 14:40 - 16:10

**Session HI025**

**Room: Triton 1+2**

**HiTEc Session III**

Monday 03.4.2023 14:40 - 16:10

*Chair:* Sandra Paterlini

*Organizer:* HiTeC COST Action

**HC0184: A. Petukhina**, I. Agakishev, K. Kozmik

[Energy trading in day-ahead market](#)

**HC0187: R. Alzbutas**, I. Dunduliene

[Uncertain knowledge and machine learning application for trade risk prediction and sensitivity identification](#)

**HI0151: S. Paterlini**, R. Riccobello, G. Bonaccolto, P.J. Kremer, M. Bogdan

[Sparse graphical modelling for minimum variance portfolios](#)

**HI0156: Y. Keller**

[Deep learning approach for forecasting financial time series trends](#)

**Parallel session E: HiTECCoDES2023** Monday 03.4.2023 16:40 - 18:10

**Session H0003**

**Room: Triton 1+2**

**Recent advances in clustering**

Monday 03.4.2023 16:40 - 18:10

*Chair:* Maria Brigida Ferraro

*Organizer:* Cristina Mollica, Maria Brigida Ferraro

**H00162: C. Rampichini**

[Deep clustering: The use of the fuzzy k-means loss function in the simultaneous approach](#)

**H00175: M.B. Ferraro**, P. Giordani, M. Vichi

[Fuzzy two-mode clustering: How to determine the optimal number of clusters](#)

**H00164: D. Failli**, M.F. Marino, F. Martella

[Biclustering bipartite networks via a finite mixture approach](#)

**H00182: M. Crispino**, C. Mollica, V. Astuti, L. Tardella

[Efficient and accurate inference for mixtures of Mallows models with Spearman distance](#)



**Tuesday 04.04.2023**

**Parallel session F: HiTECCoDES2023** Tuesday 04.4.2023 09:00 - 10:30

**Session H0002** **Room: Triton 1+2**

**Model specification testing for complex data:  
Methodology and applications** Tuesday 04.4.2023 09:00 - 10:30

*Chair:* Bojana Milosevic *Organizer:* Bojana Milosevic

**H00167: V. Djordjilovic**

[A Bartlett-type correction for likelihood ratio tests with application to testing equality of Gaussian graphical models](#)

**H00169: A. Srakar**

[Distributional information criteria for Irpino-Verde two-component regression](#)

**H00173: D. Edelmann, T. Terzer, A. Benner**

[The time to progression ratio in molecular tumor trials](#)

**H00174: B. Milosevic, Z. Lukic**

[Testing for the equality of matrix distributions in the space of positive semi-definite random matrices](#)

**Parallel session G: HiTECCoDES2023** Tuesday 04.4.2023 11:00 - 12:30

**Session HI026** **Room: Business center**

**HiTEc Virtual Session** Tuesday 04.4.2023 11:00 - 12:30

*Chair:* Eugen Pircalabelu *Organizer:* HiTEc COST Action

**HI0159: L. Soegner, P. Gersing, M. Deistler, C. Rust**

[Mixed-frequency dynamic factor models](#)

**HI0157: I. Gomes**

[Population growth, Extreme Value Theory \(EVT\) and geometrically thinned EVT](#)

**HV0180: M. Zhang**

[A clustering ensemble framework for learning mixtures of Gaussian processes](#)

**HV0183: E. Pircalabelu, E. Nezakati Rezazadeh**

[Distributed estimation and inference for conditional Gaussian graphical models under an unbalanced distributed setting](#)

**Session H0018** **Room: Triton 1+2**

**Modeling complex time series** Tuesday 04.4.2023 11:00 - 12:30

*Chair:* Degui Li *Organizer:* Degui Li

**HC0166: J. Bruha**

[A note on estimation of the common component in dynamic factor models](#)

**H00176: D. Li**

[Inference of grouped time-varying network vector autoregression models](#)

**H00177: X. Zhang, W. Wang, X. Zhang**

[Asymptotic properties of synthetic control method](#)

**H00178: K. Nadarajah, G. Martin, I. Perera, D. Poskitt**

[Estimation and prediction in mis-specified fractionally integrated models with an unknown mean](#)



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**Parallel session H: HiTECCoDES2023** Tuesday 04.4.2023 14:30 - 15:30

**Session HI007**

**Room: Triton 1+2**

**HiTEc Session II**

Tuesday 04.4.2023 14:30 - 15:30

*Chair:* Cristian Gatu

*Organizer:* HiTeC COST Action

**HI0163: K. Mylona**

[Designing optimal experiments](#)

**HI0161: M. Demosthenous**, C. Gatu, E. Kontoghiorghes, A. Colubi

[Computational strategies for regression model selection in the high-dimensional case](#)

**HC0186: V. Batagelj**

[On the structure of the network of European airports and airlines](#)

**Parallel session I: HiTECCoDES2023** Tuesday 04.4.2023 16:00 - 17:30

**Session HI006**

**Room: Triton 1+2**

**HiTEc Session I**

Tuesday 04.4.2023 16:00 - 17:30

*Chair:* Peter Winker

*Organizer:* HiTeC COST Action

**HI0152: D. Vilenchik**

[Textual data augmentation for rare classes](#)

**HI0160: L. Kontoghiorghes**, A. Colubi

[A comparison of two-sample tests for thematic prevalence under various topic models](#)

**HI0154: P. Winker**

[Visualizing topic uncertainty in topic modelling](#)

**HI0168: F. Sammut**, D.P. Suda, S. Zammit

[Common topic identification in online Maltese news portal comments](#)



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## HiTEc Spring Course

- The Spring Course will take place in the room **Triton 3** (mezzanine).
- You can find more information on the different modules here:  
<http://www.cmstatistics.org/hiteccodes/course.php>

## Schedule

### Monday, 3 April 2023

09:00 – 10:00 Session 1.1 - Module I  
10:00 – 10:30 Coffee break  
10:30 – 13:00 Session 1.2 - Module I  
13:00 – 14:30 Lunch break  
14:30 – 16:10 Session 2.1 - Module II  
16:10 – 16:40 Coffee break  
16:40 – 18:30 Session 2.2 - Module II

### Tuesday, 4 April 2023

09:00 – 10:30 Session 3.1 - Module III  
10:30 – 11:00 Coffee break  
11:00 – 13:00 Session 3.2 - Module III  
13:00 – 14:30 Lunch break  
14:30 – 15:30 Session 4.1 - Module IV  
15:30 – 16:00 Coffee break  
16:00 – 18:00 Session 4.2 - Module IV

### Wednesday, 5 April 2023

09:00 – 11:00 Session 5.1 - Module V  
11:00 – 11:30 Coffee break  
11:30 – 13:30 Session 5.2 - Module V  
13:30 – 15:00 Lunch break  
15:00 – 17:00 Session 5.3 - Module V





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# MAP

