



Humboldt-Universität zu Berlin  
Xiamen University



**Evaluation for International Research Training Group (IRTG)**

**Wednesday, 26 September 2012**

**at**

**Humboldt-Universität zu Berlin  
School of Business and Economics**

- 08:45-09:30    **Preliminary discussion by the reviewers**  
Place: Room 112
- 09:30-09:35    **Ulrich Kamecke, HUB**  
Opening  
Place: Room 125
- 09:35-09:50    **Guojin Chen, XMU**  
**Wolfgang Härdle, HUB**  
**Nikolaus Hautsch, HUB**  
Introduction  
Place: Room 125
- 09:50-10:30    **Presentations**  
Place: Room 125
- 09:50-09:55    **Vladimir Spokoiny, HUB**  
Project A1: Structuring high-dimensional time series
- 09:55-10:00    **Haiqiang Chen, XMU**  
Project A2: Nonstationarity
- 10:00-10:05    **Thorsten Dickhaus, HUB**  
Project A3: Bootstrapping methods for time series
- 10:05-10:10    **Ying Fang, XMU**  
Project B1: Dynamic factor models
- 10:10-10:15    **Yingxing Li, XMU**  
Project B2: Forecasting high-dimensional time series

- 10:15-10:20     **Ostap Okhrin, HUB**  
Project B3: Copulae
- 10:20-10:25     **Kent Wang, XMU**  
Project C1: Volatility estimation
- 10:25-10:30     **Markus Reiß, HUB**  
Project C2: Non-synchronicity
- 10:30-11:00     **Q&A, Discussion with the reviewers**  
Place: Room 125
- 11:00-11:45     **Posters and Coffee**  
Place: Room 125
- 11:45-12:15     **Second internal session of the reviewers**  
Place: Room 125
- 12:15-13:00     **Discussion with the applicants, the reviewers, and  
executive representatives of the university**  
Place: Room 125
- 13:00-13:30     **Lunch**  
Place: Foyer on the first floor
- 13:30-15:45     **Nonpublic discussion**  
Place: Room 112
- 15:45             **End of the evaluation of the IRTG**