

DEDA Workshop



Drübeck, Germany

16.-18. May 2016

Participants

SFB 649

Wolfgang Karl Härdle
Elisabeth Bommers
Cathy Yi-Hsuan Chen
Sergey Nasekin
Simon Trimborn
Weining Wang
Alona Zharova

Others

Alice Blanck
Qiwei Yao

Venue

Best Western Spreewald
Groß Beuchow
Germany

For more information about the location click [here](#).

Schedule

Day	Time	Title	
Monday (16.05.2016)		Arrival/ Check in	
	1st Session		
	15:00 - 15:10	Wolfgang Härdle	Welcome
	15:10 – 14:50	Elisabeth Bommès	Elisabeth Bommès
	14:50 – 16:20	Coffee Break	
	2nd Session		
	16:20 - 17:00	Cathy Chen	“TENAR Tail Event Network AutoRegression”
	17:00 - 17:40	Sergey Nasekin	“Leveraged ETF options implied volatility paradox: a statistical study”
	18:30	Dinner	
Tuesday (17.05.2016)	1st Session		
	09:30 - 10:10	Simon Trimborn	"CRIX - a CRYPTocurrency Index"
	10:10 – 10:40	Coffee Break	
	10:40 – 11:20		
	11:20 – 12:00	Weining Wang	“Discontinuous Dynamic Semiparametric Factor models”
	12:00 – 15:00	Lunch + Walk	
	2nd Session		
	15:00 – 15:40	Wolfgang Härdle	“FASTEC Factorizable Sparse Tail Event Curves with Expectiles”
	15:40 – 16:20	Alice Blanck	
	16:20 – 16:50	Coffee Break	
	16:50 – 17:30	Alona Zharova	Academic Ranking Scales in Economics
	18:00	Dinner	
Wednesday (18.05.2016)	1st Session		
	09:00 - 9:40	Qiwei Yao	
	09:40 – 10:20		

	10:20 – 11:00		
	11:00	Departure / Check out	

Organization and Contact Information

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