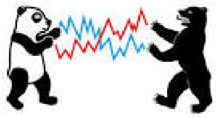
IRTG Welcome Workshop 2015



"Rumble in the Jungle"

Grünheide, Germany

5-6.10.2015

The goal of the conference is to strengthen existing and establish new cooperations between researchers from Berlin and Xiamen in the areas of statistics. In particular, the conference aims to welcome new exchange PhD students from XMU and provide them with an opportunity to network, exchange ideas, and present their research in an informal environment.

Speakers

LVB Institute

Prof. Wolfgang Karl Härdle
Larisa Adamyan
Shi Chen
Kirill Efimov
Nina Grygorenko
Chen Huang
Simon Trimbon
Niels Wesselhöfft
Qian Ya
Lenka Zboňáková

WISE Institute

Xinjue Li
Xiaosai Liao
Luhui Lin
Dingshi Tian

Others

Prof. Christoph Breunig
Prof. Vladimir Spokoiny
Egor Klochkov
Katerina Papagiannouli
Alexandra Suvorikova

Venue

Hotel Seegarten
Am Schlangenluch 12
15537 Grünheide
Germany

For more information about the location click **here**.

Schedule

Day	Time	Title	
Monday (05.10.2015)	08:00	Gather at Köpenicker Str. 10A	
		Cycling to Hotel Seegarten	
	1st Session		
	12:30-13:45	**Lunch and opening**	
	13:45-14:30	Wolfgang Härdle	ICARE - localizing Conditional AutoRegressive Expectiles
	14:30-14:50	Simon Trimbon	CRIX - a CRyptocurrency IndeX
	14:50-15:10	Chen Huang	FASTEC with Expectiles
	15:10-15:30	Xinjue Li	Adaptive Dynamic Nelson-Siegel Model
	15:30-16:15	**Coffee Break**	
	2nd Session		
	16:15-17:00	Vladimir Spokoiny	Bootstrap confidence sets
	17:00-17:20	Xiaosai Liao	Multivariate Stochastic Volatility Model with Random Level Shifts
	17:20-17:40	Larisa Adamyan	Sensitive Analysis
	18:00-19:00	**Dinner**	
	3rd Session		
	19:00-19:20	Shi Chen	Inflation Co-movement in a Multi-maturity Term Structure
	19:20-19:40	Lenka Zboňáková	Time Varying Penalization in High Dimensions
	19:40-20:00	Nina Grygorenko & Qian Ya	Portfolio Models for Credit Risk Quantification under Stress Testing
Tuesday (06.10.2015)	**1st Session**		
	09:30-10:15	Christoph Breunig	Testing the Specification in Random Coefficient Models
	10:15-10:35	Luhui Lin	Big Data on Validation of the Investment Strategy
	10:35-10:55	Niels Wesselhöfft	Asymmetric Portfolio Strategies using higher Moments
	10:55-11:15	Dingshi Tian	A Semiparametric Estimation for Partially Varying-Coefficient Spatial Autoregressive Model
	11:15-11:35	Kirill Efimov	Smallest Accepted Method for Subset Selection
	11:40-13:00	**Lunch**	
	2nd Session		

	13:00-13:20	Egor Klochkov	Semiparametric Estimation in Error-in-variables Regression
	13:20-13:40	Katerina Papagiannouli	Rates of Convergence for Estimation of Co-integrated Volatility
	13:40-14:00	Alexandra Suvorikova	Change Point Detection in a Series of Objects with Complex Topological Structure

Organization and Contact Information

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