9th Workshop on New Developments in Econometrics and Time Series[1]

20-21 September, 2018

Venue:

Royal Danish Academy of Sciences and Letters
H.C. Andersens Boulevard 35, Copenhagen

Organizers:

Holger Dette (Ruhr-Universität Bochum)
Marc Hallin (ECARES-ULB)
Thomas Mikosch (University of Copenhagen)

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Program

Thursday, 20 September

08:45–09:15 Registration

09:15–09:30 Opening

Morning session (Chair Holger Dette)

09:30–10:20 **Søren Johansen** (University of Copenhagen)
The fractional cointegrated vector autoregressive model

10:20–11:10 **Mark Podolskij** (University of Aarhus)
Statistical inference for fractional models

11:10–11:40 Coffee break

11:40–12:30 **Claudia Kirch** (Otto-von-Guericke University Magdeburg)
Multiple change point estimation based on moving sum statistics

12:30–14:00 Lunch break

Afternoon session (Chair Marc Hallin)

14:00–14:50 **Serge Darolles** (Université Paris Dauphine)
Asymptotics of Cholesky GARCH models and time-varying conditional betas

14:50–15:40 **Chun Yip Yau** (The Chinese University of Hongkong)
Asymptotically constant risk estimator of the time-average variance constant

15:40–16:10 Coffee break

16:10-17:00 **Johannes Heiny** (Aarhus University)
Assessing the linear dependence of high-dimensional time series via autocovariances and autocorrelations

17:00-17:50 **Anders Rahbek** (University of Copenhagen)
Bootstrap-based inference on the boundary of the parameter space with applications to testing in GARCH models

19:00–22:00 Conference dinner for invited speakers

Fridday, 21 September

Morning session (Chair Søren Johansen)

09:30–10:20 **Masanobu Taniguchi** (Waseda University,Tokyo)
Joint circular distributions in view of higher order spectra of time series

10:20–11:10 **Rainer von Sachs** (Université catholique de Louvain)
Intrinsic wavelet smoothing of curves and surfaces of Hermitian positive definite matrices

11:10–11:40 Coffee break

11:40–12:30 **Victor Panaretos** (EPFL Lausanne)
What is the dimension of a stochastic process?

12:30–14:00 Lunch break

Afternoon session I (Chair Masanobu Taniguchi)

14:00–14:50 **Siegfried Hörmann** (University of Graz)
Large sample distribution for fully functional periodicity tests

14:50–15:40 **Daniel Peña** (Universidad Carlos III de Madrid)
Dynamic empirical quantiles for time series

15:40–16:10 Coffee break

Afternoon session II (Chair Thomas Mikosch)

16:10–17:00 **Shahin Tavakoli** (Warwick)
Detecting and localizing differences in functional time series dynamics: a case study in molecular biophysics

17:00–17:50 **Richard A. Davis** (Columbia University NY)
Inference on the tail process with application to financial time series modelling

17:50–18:00 Closing