9th Workshop on New Developments in Econometrics and Time Series\(^\dagger\)

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)

\(^\dagger\)Supported by DFG (Deutsche Forschungsgemeinschaft) SFB 823, and University of Copenhagen, Department of Mathematics
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

Friday, 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