CFE-ERCIM

PROGRAMME CHANGES

- **Cancellations:**

Abstract C041: A. Dechert. Fractional cointegration analysis of industrial metal prices. **Session CS101.** Modelling the term structure of interest rates. Room: B2. Monday 08.12.2014 10:35 - 12:15.

Abstract C571: N. Wang,. C. Huang, Y. Hsu. Open-end fund characteristics and the effects on financial stability by Investors' herding redemption in Taiwan. **Session CS87.** Statistical analysis of financial returns. Room: E2. Sunday 07.12.2014 17:45 - 16:25.

Abstract C606: O. Guillen, J. Issler, A. Arinos de Mello Franco-Neto. Do monetary and productivity shocks explain aggregate fluctuations? **Session CS37.** Common features in finance and macroeconomics. Room: I2. Sunday 07.12.2014 16:55 - 18:35.

Abstract E478: L. Lin, D. Dunson. Shape constrained regression using Gaussian process projections. **Session ES16.** Bayesian semiparametric inference. Room: Q1. Monday 08.12.2014 10:35 - 12:15.

Abstract E479: Y. Sun, M. Fuentes. Fused Lasso for spatial and temporal quantile function estimation. **Session CS99**. Statistical methods for modelling spatio-temporal random fields. Room: O2. Sunday 07.12.2014 16:55 - 18:35.

Abstract E322: W. Sun. Optimal screening and adaptive testing of sparse signals. **Session ES21.** Biostatistics and bioinformatics. Room: O1. Monday 08.12.2014 14:50 - 16:30.

Abstract C123: R. Lieli, Y. Hsu. Inference for ROC curves based on estimated predictive indices: A note on testing AUC=0.5. **Session CS100.** Empirical applications in macroeconomics and time series analysis. Room: M2. Saturday 06.12.2014 16:45 - 18:50

Abstract C141: T. Selland Kleppe, J. Yu, H. Skaug. Maximum likelihood estimation of partially observed diffusion models. **Session CS80**. Financial Modelling. Room: E2. Saturday 06.12.2014 14:35 - 16:15.

Abstract E665: J. Loubes, H. Lescornel. Registration of distributions with Wasserstein distance. **Session ES70.** Nonparametric functional data analysis. Room: M1. Sunday 07.12.2014 16:55 - 19:00.

Abstract C470: G. Callegari, G. Ricco, J. Cimadomo. Signals from the Government: policy uncertainty and the transmission of fiscal shocks. **Session CS94.** Macroeconometrics. Room: I2. Sunday 07.12.2014 10:55 - 13:00.

Abstract C587: H. Basse Mama. Dynamics of firm learning from stock prices: Evidence from Europe. Session CS112. Financial applications I. Room: E2. Monday 08.12.2014 10:35 - 12:15.

Abstract C691: M. Evers. Solving nonlinear rational expectations models by approximating the stochastic equilibrium system. **Session CS53.** Advances in DSGE Modelling. Room: O2. Saturday 06.12.2014 14:35 – 16:15.

Abstract E538: S. Kundu, V. Baladandayuthapani, B. Mallick. Bayesian regularized graphical model estimation in high dimensions. **Session ES42.** Bayesian analysis of graphical models. Room: P1. Sunday 07.12.2014 14:45 – 16:25.

- **Change of title:**

Abstract C544: J. Yoon, T. Krivobokova, S. Klasen, A. Dreher. New title: Treatments of Non-metric Variables in Partial Least Squares and Principal Component Analysis. **Session CS103**. Contributions to applied econometrics I. Room: F2. Saturday 06.12.2014 16:45 - 18:50.

Abstract C365: P. Zadrozny, B. Chen. New title: Extended Yule-Walker Identification of VARMA Models with Single- and Mixed-Frequency Data. **Session CS92**. Real-time modelling with data subject to different complications. Room: O2. Sunday 07.12.2014 10:55 - 13:00.

Abstract C647: F. Corsi, F. Lillo, D. Pirino. New title: Econometric measures of flight-to-quality by means of Granger-causality tail risk networks. **Session CS56**. Modeling multivariate financial time series. Room: D2. Sunday 07.12.2014 16:55 - 18:35.

Abstract C1194: F. Papailias, G. Kapetanios, M. Marcellino. New title: Econometric The Baltic Dry Index: Cyclicalities, Forecasting and Hedging Strategies. **Session CS46**. Macro and forecasting. Room: I2. Saturday 06.12.2014 16:45 – 18:50.

Abstract C101: M. del Negro, G. Primiceri. New title: Time Varying Structural Vector Autoregressions and Monetary Policy: A Corrigendum. **Session CS91.** Estimation of macroeconomic models with time varying volatility. Room: N2. Sunday 07.12.2014 16:55 – 18:35.

Abstract C1196: J. Gatheral, T. Jaisson, M. Rosenbaum. New title: Volatility is rough. **Session CS18.** Statistical signal processing in asset management. Room: O2. Saturday 06.12.2014 16:45 - 18:50

- **Changes in the talk:**

Abstract E829: Posterior consistency for Gaussian sequence model. New presenting author: Jaeyong Lee. **Session ES117.** High-dimensional Bayesian modeling. Room: B1. Sunday 07.12.2014 14:45 - 16:25.

Abstract E301: Inference procedures for discrete-valued time series. New authors: S. Meintanis. **Session ES65.** Goodness-of-fit tests. Room: L1. Saturday 06.12.2014 14:35 – 16:15.

Abstract E441: Study of heart failure hospitalizations using administrative data - first results from HFdata project. New presenting author: C. Mazzali. **Session ES73.** Statistical models for the health care assessment. Room: P1. Monday 08.12.2014 10:35 - 12:15.

Abstract E558: Robust estimation in high-dimensional datasets. New authors: P. Coretto, Christian Hennig. **Session ES139.** Contributions to robust data analysis. Room: A1. Monday 08.12.2014 08:45 - 10:05.

- **Change in the Session:**

Session CS111: Contributions to Bayesian econometrics II. Room: A2. Monday 08.12.2014 16:55 – 18:15. New order of the talks: C1116, C978, C1037, C1099.

Session ES136: Contributions to high-dimensional data analysis. Room: B1. Monday 08.12.2014 16:55-18:15. Organizer: ERCIM 2014. New chair: Eric Beutner.

Session ES05: Advances in spatio-temporal analysis Room: H1. Sunday 07.12.2014 10:55 - 13:00. Organizer: Tatiyana Apanasovich . New chair: Anandamayee Majumdar.

Abstract C868: S. Agarwal. Investor's demographics and portfolio objectives: an empirical study using factor analysis. Initially scheduled for **Session CS112**. Financial applications I. Room: E2. Monday 08.12.2014 10:35 - 12:15, will be presented at **Session CS87**. Statistical analysis of financial returns. Room: E2. Sunday 07.12.2014 14:45 - 16:25.

- **New contributions:**

Abstract E1310: P. Wijayatunga. Balancing scores in causal effect estimation with observational data. **Session ES150.** Applied statistics and data analysis II. Room: I1. Monday 08.12.2014 16:55-18:15.

Abstract C962: S. Kal. Asymmetric exports dynamics: Turkish case. **Session CP01.** Room: First floor Hall. Sunday 07.12.2014 08:45 – 10:25.

- **New affiliation:**

E. Zanetti Chini, University of Pavia. Presenting author of **Abstract C277**. E. Zanetti Chini, B. Annicchiarico, A. Bennato. 150 years of Italian CO_{2} emissions and economic growth. **Session CS110**. Room: F2. Contributions to applied econometrics II. Sunday 07.12.2014 10:55 - 13:00.