CHANGES IN THE BOOK OF ABSTRACTS

Version 12-12-19

"The online programme is always updated. Please check it to get the latest information"

- **Cancelations:**

Abstract E0673: Hiroki Masuda. Noise estimation for ergodic Levy driven SDE in YUIMA package. **Session EO534.** Statistics of random processes for analysing high frequency data room: MAL 251. Sunday 15.12.2019 08:40 – 10:20.

Abstract E1362: Anne-Laure Fougeres, Modelling multivariate observations from the bulk of the data to the extremes. **Session EO616.** Multivariate extremes and causality. Room: G3. Monday 16.12.2019 08:40 – 10:20.

Session EO564. Local empirical measures and nonparametric statistics. Room: MAL G13. Monday 16.12.2019 08:40 - 10:20.

Abstract E0338: Maud Delattre. Estimation for partially observed epidemic dynamics with measurement errors. **Session EO086. L**earning and inference methodologies for stochastic processes. Room: MAL G13. Monday 16.12.2019 08:40 - 10:20.

Abstract C1677: Yunyi Zhang. Constrained Bayesian SVARs: Two specifications in the world crude oil market modelling. **Session CC817.** Contributions in b ayesian econometrics. Room: MAL 354. Monday 16.12.2019 08:40 - 10:20.

Abstract C1949: Andrea Cipollini. Default rates spillovers: An analysis based on Italian regional data. **Session CG865.** Contributions in credit risk. Room: MAL 353. Sunday 15.12.2019 10:50 - 12:55.

Abstract C0478: Carlos Pombo. Banking competition, institutional investors and financial constraints: Evidence from Europe. **Session CO420.** Empirical applications in economics and finance. Room: G11. Saturday 14.12.2019 16:45 - 18:50.

Abstract E0468: KimMarie du Roy de Chaumaray. BaMixture of Hidden Markov models for accelerometer data **Session CC827.** New methods for modelling ordinal and mixed - type data. Room: MAL 253. Sunday 15.12.2019 08:40 – 10:20.

Abstract C1799: Iolanda Lo Cascio. A wavelet analysis of the ripple effect in UK regional house prices. **Session EO336.** Contributions in applied econometrics Room MAL 351. Monday 16.12.2019 10:50 – 12:55

Bayesian inference of hub nodes across multiple networks with application to ovarian cancer. **Session EO841**. Modelling and clustering complex data I. Room: Court. Saturday 14.12.2019 09:40 - 10:55.

Abstract E1171: Peter Congdon. Sparsity priors in spatial models. **Session EO326**. Bayesian spatial modelling. Room: MAL G15. Monday 16.12.2019 16:35 - 17:50**.**

Abstract C0195: Luis Fernando Melo Velandia. Exchange rate dependencies using a copula approach. **Session CO420**. Bayesian spatial modelling. Room: G11. Saturday 14.12.2019 16:45 - 18:50.

Abstract E0829: Irene Gijbels. Omnibus test for covariate effects in conditional copula models. **Session EO126.** Copulas and dependence modelling. Room: MAL G16. Saturday 14.12.2019 16:45 - 18:50.

Abstract C1836: Lin Han. Earning at risk for electricity generators. **Session CC820.** Contributions in value-at-risk. Room: MAL 352. Sunday 15.12.2019 08:40 - 10:20.

Abstract E0542: Anneleen Verhasselt. Semiparametric quantile regression using quantile-based asymmetric family of densities. **Session EO058**. Recent advances in quantile regression. Room: MAL 153. Saturday 14.12.2019 14:35 - 16:15.

Abstract E1075: Yin Song. A Potts-mixture spatio-temporal joint model for combined MEG and EEG data. Session EO368. Advance in statistical methods for large and complex data. **Room: CLO 204.** Saturday 14.12.2019 14:35 - 16:15.

Abstract C1968: Vica Tendenan. Bayesian estimation of realized EGARCH model to forecast tail risks. **Session CC818**. Contributions in risk analysis. Room: MAL 352. Monday 16.12.2019 08:40 - 10:20.

- ### Changes of chair:

Session EO526: Graphical models and applications. **The new chair will be** Reza Mohammadi. Room: MAL 253. Monday 16.12.2019 14:25 - 16:05.

Session CG445: Contributions in portfolio optimization II. **The new chair will be** Rosella Giacometti. Room: MAL 351. Monday 16.12.2019 08:40 - 10:20.

Session EO502: New methods for complex data analysis. **The new chair will be** Sayar Karmakar. Room: MAL 153. Monday 16.12.2019 08:40 - 10:20.

Session EO058**:** Recent advances in quantile regression. **The new chair will be** Yudhie Andriyana. Room: **MAL 153**. Saturday 14.12.2019 14:35 - 16:15.

- ### New presentations:

Abstract B2043: Sneha Jadhav. Kendall's Tau for Functional Data Analysis. **Session EP863.** Poster session CMStatistics II. Room: Sunday 15.12.2019 16:35 - 18:15.

Abstract B2040: V. Kika, I. Gijbels, M. Omelka. Multivariate association measures. **Session EO126.** Copulas and dependence modelling. Room: MAL G16. Saturday 14.12.2019 16:45 - 18:50.

Abstract B0895: R. Mohammadi. Bayesian inference of high-dimensional graphical models: Application to brain connectivity. **Session EO492.** Methodological and computational aspects of graphical and network models. Room: G11. Sunday 15.12.2019 10:50 - 12:55.

Abstract A2042: L. Bielak, A. Wylomanska. Long-term prediction of the metals prices using non-Gaussian time-inhomogeneous stochastic process. **Session CP001.** Poster session CFE. Room: Macmillan Hall and Crush Hall. Sunday 15.12.2019 14:25 - 16:05.

Abstract B1171: M. Gramatica. Bivariate borrowing strength for diabetes risk mapping in London with misaligned data: A multiple membership approach. **Session EO326.** Bayesian spatial modelling. Room: MAL G15. Monday 16.12.2019 16:35 - 17:50.

Abstract B2041: Sandra Ramirez. Bayesian analysis of cox proportional hazard model alongside competing risk model for breast cancer. **Session EP863.** Poster session CMStatistics II. Room: Sunday 15.12.2019 16:35 - 18:15.

- ### Change of the talk:

Abstract A0838: R. Sandberg. New talk: M-estimator based unit root tests in nonlinear dynamic models. **Session CO400**. Advances in financial modelling: G5. Sunday 15.12.2019 16:35 - 18:15.

Abstract C1179: A. Paccagnini, V. Colombo. New talk: Has the credit supply shock asymmetric effects on macroeconomic variables?. **Session CO388**. Empirical macro and finance: Woburn. Monday 16.12.2019 08:40 - 10:20.

- ### Changes of presenting author:

Abstract C1743: Multiscaling in finance. **New presenting author:** Giuseppe Brandi. **Session CO168.** Fractional motions and artificial neural networks for time series. Room: MAL B20. Monday 16.12.2019 08:40 - 10:20.