IMPORTANT CONFERENCE INFORMATION

(download and print)

15th International Conference on

Computational and Financial Econometrics (CFE 2021)

http://www.cfenetwork.org/CFE2021

and

14th International Conference of the
ERCIM (European Research Consortium for Informatics and Mathematics) Working Group on

Computational and Methodological Statistics (CMStatistics 2021)

http://www.cmstatistics.org/CMStatistics2021

King's College London, UK

18 – 20 December 2021

2021-12-18

A - Opening and Keynote
CFE - CMStatistics
08:15 - 09:15

B
CFE - CMStatistics
09:25 - 10:40

Coffee Break
10:40 - 11:10

C
CFE - CMStatistics
11:10 - 12:50

Lunch Break
12:50 - 14:20

D
CFE - CMStatistics
14:20 - 16:00

Coffee Break
16:00 - 16:30

E
CFE - CMStatistics
16:30 - 18:35

F
CFE - CMStatistics
18:45 - 20:00

Welcome Reception
20:00 - 21:30

2021-12-19

G
CFE - CMStatistics
08:15 - 09:55

Coffee Break
09:55 - 10:25

H
CFE - CMStatistics
10:25 - 12:30

Lunch Break
12:30 - 14:00

I
CFE - CMStatistics
14:00 - 15:40

Coffee Break
15:40 - 16:10

J
CFE - CMStatistics
16:10 - 17:25

K
CFE - CMStatistics
17:35 - 19:15

L - Keynote
CFE - CMStatistics
19:25 - 20:15

Christmas Conference Dinner
20:30 - 23:00

2021-12-20

M
CFE - CMStatistics
08:15 - 09:30

Coffee Break
09:30 - 10:00

N
CFE - CMStatistics
10:00 - 11:15

O - Keynote
CFE - CMStatistics
11:25 - 12:15

Lunch Break
12:15 - 13:45

P - Keynote
CFE - CMStatistics
13:45 - 14:35

Q
CFE - CMStatistics
14:45 - 16:25

Coffee Break
16:25 - 16:55

R
CFE - CMStatistics
16:55 - 18:35

S - Keynote and closing
CFE - CMStatistics
18:45 - 19:40

VIRTUAL TUTORIALS, MEETINGS AND SOCIAL EVENTS

TUTORIALS

Tutorials will take place on Friday the 17th of December 2021. The first tutorial ("Model selection and inference") will be delivered by Prof. Gerda Claeskens, KU Leuven, Belgium, 9:00-13:30 (GMT). The second tutorial ("Model selection, averaging, shrinkage, and lasso") will be delivered by Prof. Bruce E. Hansen, University of Wisconsin-Madison, US, 15:00 to 19:30 (GMT). Only participants who had subscribed for the tutorial can attend. Registered participants will be able to access the virtual tutorial through the website.

SPECIAL MEETINGS **by invitation to group members**

- The *Econometrics and Statistics (EcoSta) Editorial Board* and the *CSDA and Annals of Statistical Data Science Editorial Board* meetings will take place on Friday the 17th of December 2021, 15:30-16:00 (GMT).

Indications to attend the virtual Editorial Board meetings will be sent to the AEs attending the conference in due course.

ACCESS TO THE CONFERENCE

- All the participants can attend virtually or in-person, provided that they fulfil the conditions imposed by the UK. However, the in-person access to King's College London for conference participants is restricted to those who had confirmed their in-person participation in the doodle sent by email.
- The in-person venue is King's College London, Strand campus (Strand, London WC2R 2LS, United Kingdom).
- Indication to access the virtual part of the conference can be found on the webpage.

Scientific programme and social events

- The conference is live streaming, and it will not be recorded. The virtual oral presentations will take place through Zoom, while the social events and poster presentations will run in Gather Town.
- **Scientific programme:** The virtual and hybrid sessions are accessible from the interactive schedule. The conference programme time is set in GMT. Indications to access the in-person and virtual rooms can be found on the website. The in-person participants can use S0.13, S2.28, S2.29 and S2.30 as quiet rooms and to participate in virtual sessions with their laptops and headphones.
- **Networking lunch breaks:** During lunchtime each day, the conference participants are invited to interact in the conference virtual networking space. Indications to access the networking space can be found on the website.
- **Welcome reception:** The in-person welcome reception for registered participants will take place at the Chapters/Somerset Rooms of the King's building (Level 2) on Saturday the 18th of December 2021 from 20:00 to 21:30 (GMT). Simultaneously, a virtual welcome reception will take place on Saturday the 18th of December 2021 from 20:00 to 21:30 in Gather Town. Indications to access the can be found on the website.

Presentation instructions

The virtual presentations will take place through Zoom. Speakers should install the application, have a stable internet connection, and ensure their video and audio are working. They will share their slides when the chair requires it, present their talk, and answer the question after the presentation. The in-person speakers must copy their presentations on the desktop on the conference rooms PCs and then share them on Zoom. The PCs have a touch screen with a webcam, a mobile support and an omnidirectional desk microphone that collects the sound around the PC desk to make the live streaming easy. Detailed indications for speakers in either virtual or hybrid sessions can be found on the website. As a general rule, each speaker has 20 minutes for the talk and 3-4 mins for discussion. Strict timing must be observed.

Posters

The poster sessions will take place through Gather Town. The posters should be sent in **png format** to info@CMStatistics.org by the 16th of December. Landscape orientation is advisable. Detailed indications for the poster presentations can be found on the website.

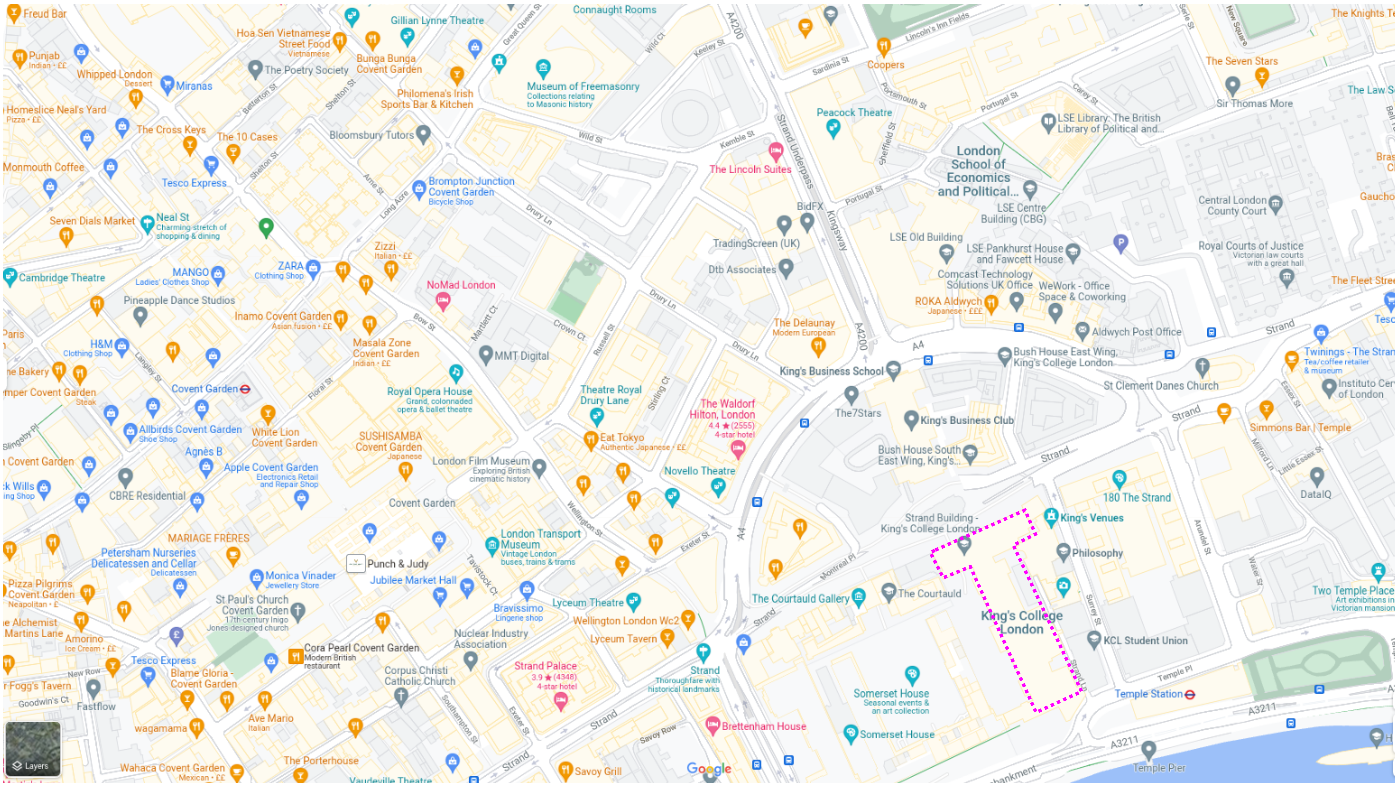
Session chairs

The session chairs will be responsible for introducing the session, the speakers and coordinating the discussion time. A member of the conference staff, identified on Zoom by the name Angel followed by the room number, will assist online. If any speaker is missing or has a technical problem, the chair can pass to the next speaker and come back later to resume if possible. Detailed indications for the session chairs of both virtual and hybrid sessions can be found on the website.

Test session

A test session will be set up for Saturday the 11th of December 2021 from 14:00 to 15:00 GMT. The participants will be able to enter the virtual Room R18 in the programme to test their presentations, video, micro and audio. Detailed indications for the test sessions can be found on the website.

Map of the venue and nearby area

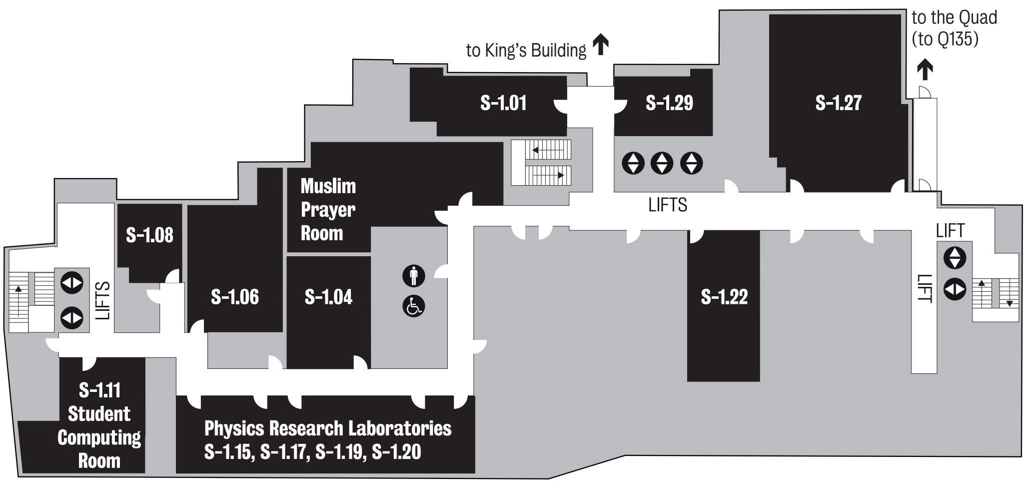


Floor maps

Strand Campus

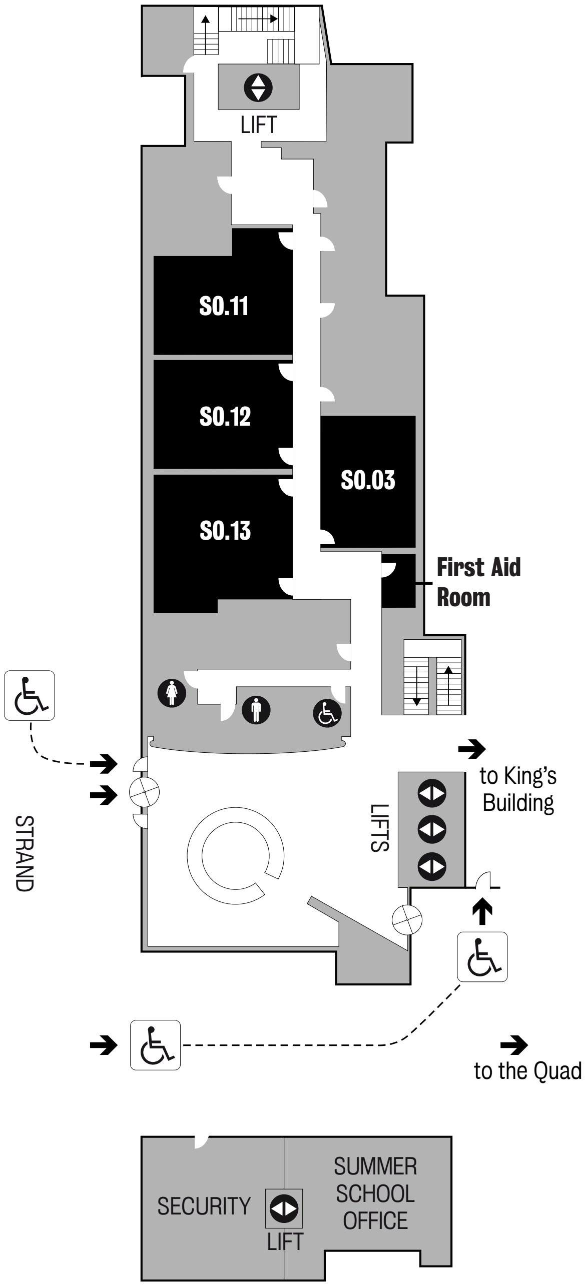
Strand Building – Basement 1

KING'S College LONDON



Strand Campus

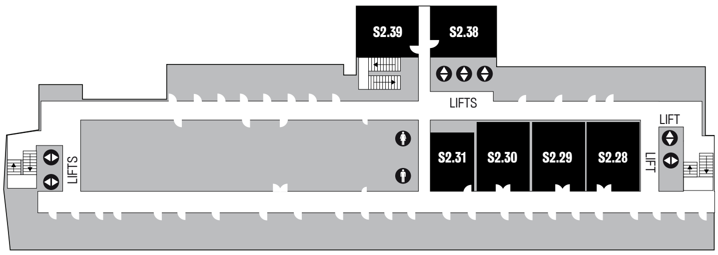
Strand Building – Ground floor



The non-stepped accessible route in to the building is to the rear of the main reception area. This route is via the black gated entrance and turn left.
There is also a button-controlled self-opening door at the front of the main reception but this requires reception staff to activate it.

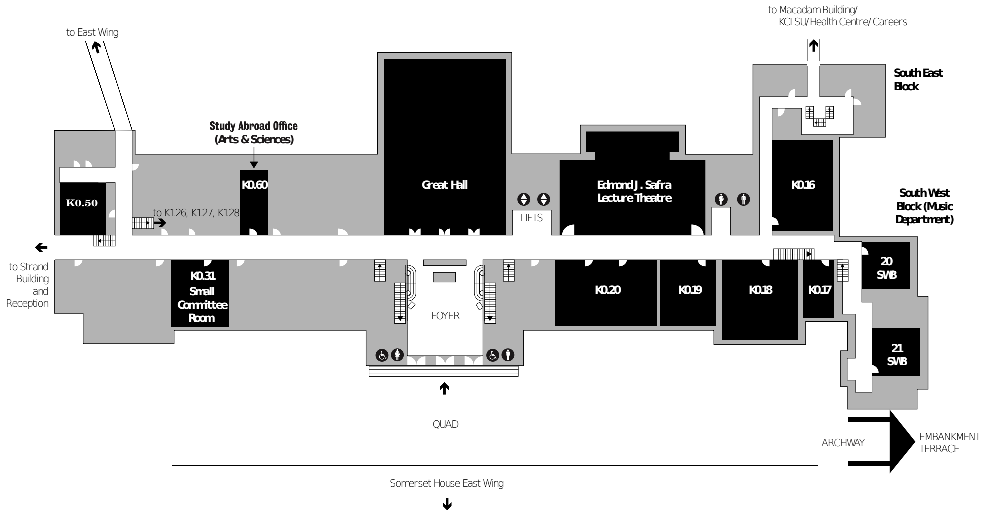
Strand Campus

Strand Building – Floor 2



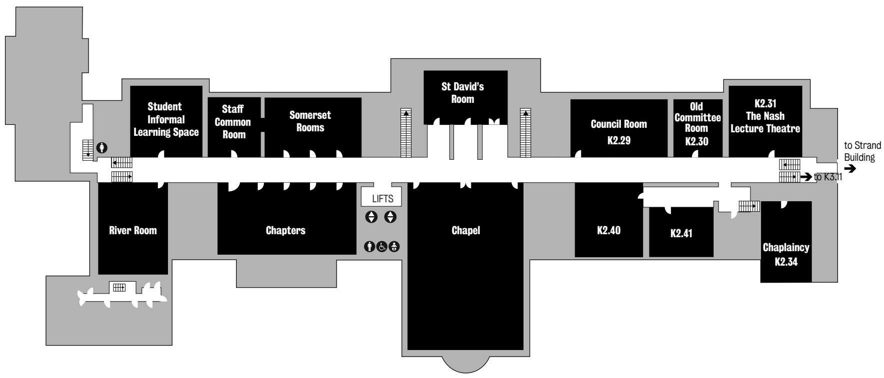
Strand Campus

King's Building – Level 0



Strand Campus

King's Building – Level 2



Keynote talk 1 **Room K E. Safra (Multi-use 01)** **Saturday 18.12.2021** **08:15 - 09:15**
MONITORING A DEVELOPING PANDEMIC WITH AVAILABLE DATA (VIRTUAL)
Speaker: Jens P. Nielsen, City, University of London, United Kingdom
Keynote talk 2 **Room K E. Safra (Multi-use 01)** **Sunday 19.12.2021** **19:25 - 20:15**
THE EXACT DISTRIBUTION OF THE T RATIO (VIRTUAL)
Speaker: Bruce Hansen, University of Wisconsin-Madison, United States
Keynote talk 3 **Room K E. Safra (Multi-use 01)** **Monday 20.12.2021** **11:25 - 12:15**
MULTILEVEL MODELS FOR LONGITUDINAL DYADIC FAMILY DATA (IN-PERSON)
Speaker: Fiona Steele, London School of Economics, United Kingdom
Keynote talk 4 **Room K E. Safra (Multi-use 01)** **Monday 20.12.2021** **13:45 - 14:35**
INVESTIGATING GROWTH AT RISK USING A MULTI-COUNTRY NON-PARAMETRIC QUANTILE FACTOR MODEL (VIRTUAL)
Speaker: Gary Koop, University of Strathclyde, United Kingdom
Keynote talk 5 **Room K E. Safra (Multi-use 01)** **Monday 20.12.2021** **18:45 - 19:40**
MOST POWERFUL INFERENCE AFTER MODEL SELECTION VIA CONFIDENCE DISTRIBUTIONS (VIRTUAL)
Speaker: Gerda Claeskens, KU Leuven, Belgium

Parallel Session B – CFE-CMStatistics **Saturday 18.12.2021** **09:25 - 10:40**
EO316 DESIGN OF EXPERIMENTS (HYBRID) (Room K E. Safra (Multi-use 01))
EO523 PREDICTING AND FORECASTING FOR COMPLEX DATA (Room K0.20 (Hybrid 05))
EO728 RECENT ADVANCES IN RANDOM MATRIX THEORY AND HIGH DIMENSIONAL STATISTICS (Room Virtual R18)
EO547 STATISTICAL LEARNING IN DECISION MAKING SYSTEMS (Room Virtual R20)
EO832 JOINT MODELLING FOR LONGITUDINAL AND SURVIVAL DATA (Room Virtual R21)
EO583 LIMIT THEOREMS FOR STOCHASTIC PROCESSES (Room Virtual R22)
EO738 RECENT ADVANCES IN LATENT VARIABLE MODELS (Room Virtual R23)
EO796 MACHINE LEARNING AND STATISTICAL INVERSE PROBLEMS (Room Virtual R24)
EO557 THE ROLE OF BIOSTATISTICS FOR EPIDEMIOLOGIC DESIGNS AND ANALYSES (Room Virtual R25)
EO826 EXTREMES AND CAUSALITY (Room Virtual R26)
EO104 NEW METHODS AND MODELS FOR ORDINAL AND MIXED-TYPE DATA (Room Virtual R28)
EO842 ADVANCES IN DEPTH AND QUANTILE METHODS (Room Virtual R36)
EO814 MULTIVARIATE TIME SERIES MODELING (Room Virtual R37)
EO493 METHODS FOR FUNCTIONAL TIME SERIES (Room Virtual R38)
EC877 CONTRIBUTIONS IN COPULAS (Room Virtual R29)
EG055 CONTRIBUTIONS IN CAUSAL INFERENCE AND GRAPHICAL MODELS (Room Virtual R27)
EG067 CONTRIBUTIONS IN METHODOLOGICAL STATISTICS I (Room Virtual R35)
CO256 ADVANCES IN TIME SERIES ECONOMETRICS (Room Virtual R31)
CO888 RECENT DEVELOPMENTS ON ECONOMETRICS: THEORY AND APPLICATIONS (Room Virtual R33)
CO892 ADDITIVE AND MULTIPLICATIVE TIME-VARYING GARCH MODELS (Room Virtual R34)
CG039 CONTRIBUTIONS IN HIGH-DIMENSIONAL ECONOMETRICS (Room K0.18 (Hybrid 03))
CG035 CONTRIBUTIONS IN FINANCIAL NETWORKS (Room K0.19 (Hybrid 04))
CG029 CONTRIBUTIONS IN CAUSALITY (Room Virtual R30)
CG027 CONTRIBUTIONS IN ECONOMETRIC MODELLING (Room Virtual R32)
Parallel Session C – CFE-CMStatistics **Saturday 18.12.2021** **11:10 - 12:50**
EO240 TRACK: BAYESIAN SEMI- AND NON-PARAMETRIC METHODS I (Room K0.18 (Hybrid 03))
EO060 CLUSTERING OF COMPLEX DATA STRUCTURES (Room K0.19 (Hybrid 04))
EO438 RECENT DEVELOPMENTS IN EXTREME VALUE THEORY AND METHODS (Room K0.20 (Hybrid 05))
EO378 RECENT ADVANCES IN FDA (Room Virtual R18)
EO066 THE STEIN METHOD AND STATISTICS (Room Virtual R20)
EO314 RANDOM MATRIX THEORY AND RELATED FIELDS (Room Virtual R21)
EO154 MODELING SPATIOTEMPORAL DATA (Room Virtual R22)
EO276 RECENT DEVELOPMENTS IN YUIMA PACKAGE AND RELATED TOPICS (Room Virtual R23)
EO298 CHALLENGES AND OPPORTUNITIES IN ANALYSING CLINICAL DATA (Room Virtual R24)
EO718 RECENT DEVELOPMENTS IN CAUSAL INFERENCE (Room Virtual R25)
EO770 CAUSAL MEDIATION ANALYSIS (Room Virtual R26)
EO094 ADVANCES IN MULTIVARIATE FUNCTIONAL DATA ANALYSIS (Room Virtual R27)
EO152 TOPICS ON HIGH-DIMENSIONAL METHODS (Room Virtual R33)
EO890 MIXTURE MODELLING (Room Virtual R36)
EO501 PROJECTION PURSUIT I (Room Virtual R37)
EO603 EXPERIMENTAL DESIGN (Room Virtual R39)
EO178 SPORT ANALYTICS (Room Virtual R40)
EO641 STATISTICAL CHALLENGES IN COVID-19 EPIDEMIOLOGY (Room K2.31 Nash (Hybrid 07))
EC850 CONTRIBUTIONS IN STATISTICAL MODELLING II (Room K0.16 (Hybrid 02))
EC855 CONTRIBUTIONS IN HIGH-DIMENSIONAL DATA ANALYSIS (Room Virtual R30)
EG063 CONTRIBUTIONS IN STATISTICAL METHODS FOR APPLICATIONS (Room Virtual R29)
CI012 RECENT ADVANCES IN HIGH-DIMENSIONAL STATISTICS (VIRTUAL) (Room K E. Safra (Multi-use 01))
CO052 APPLIED FINANCIAL ECONOMETRICS (Room K0.50 (Hybrid 06))
CO032 HIGH DIMENSIONALITY, REGIME SHIFTS AND ROBUST INFERENCE (Room Virtual R28)
CO882 ENERGY ECONOMETRICS (Room Virtual R31)
CO388 TOPICS IN MODELING TIME SERIES AND PANEL DATA (Room Virtual R32)
CO046 EMPIRICAL MODELS FOR CORPORATE FINANCE AND BANKING (Room Virtual R34)
CO667 FINANCIAL ECONOMETRICS IN A BAYESIAN FRAMEWORK (Room Virtual R35)
CO108 QUANTITATIVE INVESTMENT (Room Virtual R38)
CO470 DEEP CALIBRATION OF FINANCIAL MODELS (Room K2.41 (Hybrid 09))
CC875 CONTRIBUTIONS IN PORTFOLIO ANALYSIS (Room K2.40 (Hybrid 08))
Parallel Session D – CFE-CMStatistics **Saturday 18.12.2021** **14:20 - 16:00**
EI016 DESIGN AND ANALYSIS OF EXPERIMENTS (HYBRID) (Room K E. Safra (Multi-use 01))
EO525 ASSOCIATION AND DEPENDENCE (Room K0.16 (Hybrid 02))
EO236 TRACK: BAYESIAN SEMI- AND NON-PARAMETRIC METHODS II (Room K0.18 (Hybrid 03))
EO096 RECENT ADVANCES IN MODEL-BASED CLUSTERING (Room Virtual R18)
EO304 RECENT DEVELOPMENTS FOR ELECTRONIC HEALTH DATA (Room Virtual R21)
EO350 COUNTING PROCESSES (Room Virtual R22)
EO818 EVALUATION OF MULTIPLE BIOMARKERS AND RELATED ROC CHARACTERISTICS (Room Virtual R23)
EO450 REDUCTION METHODS FOR LARGE AND HIGH-DIMENSIONAL REGRESSION (Room Virtual R24)
EO491 STATISTICAL MODELING, LEARNING, AND INFERENCE (Room Virtual R25)
EO481 TOPICS IN HIGH-DIMENSIONAL STATISTICS (Room Virtual R26)
EO565 SPATIAL STATISTICAL METHODS FOR MODELING EPIDEMIOLOGICAL DATA (Room Virtual R27)
EO671 STATISTICAL METHODS FOR DATA INTEGRATION IN BIOMEDICAL RESEARCH (Room Virtual R28)
EO790 NEW ADVANCEMENTS IN SEMIPARAMETRIC AND NONPARAMETRIC METHODS (Room Virtual R29)
EO774 STATISTICS FOR SPDES (Room Virtual R30)

EO625 Novel perspectives in Bayesian statistics (Room Virtual R32)
EO422 Statistical methods for multi-modal imaging data (Room Virtual R37)
EO742 Recent developments on mediation and path analysis (Room Virtual R38)
EO515 Advances in longitudinal data modelling (Room Virtual R39)
EO621 Statistical learning and regularized regression (Room Virtual R40)
EO615 Advances in the statistical analysis of neuroimaging data (Room K2.40 (Hybrid 08))
CO284 Econometrics for sport data modelling and forecasting (Room K0.19 (Hybrid 04))
CO394 Advances in financial network modelling (Room K0.20 (Hybrid 05))
CO386 Mixed frequency and asset allocation (Room K0.50 (Hybrid 06))
CO581 Topics in time series and financial econometrics (Room Virtual R20)
CO720 Advances in Bayesian econometrics (Room Virtual R31)
CO268 Empirical macro (Room Virtual R33)
CO679 Forecasting under structural change (Room Virtual R34)
CO744 Expectations and uncertainty (Room Virtual R35)
CO511 High-dimensional portfolio selection (Room Virtual R36)
CO300 Text mining and sentiment analysis for economics and finance (Room K2.41 (Hybrid 09))
CG586 Contributions in applied machine learning (Room K2.31 Nash (Hybrid 07))

Parallel Session E – CFE-CMStatistics Saturday 18.12.2021 16:30 - 18:35

EI022 Bayesian model and variable selection (hybrid) (Room K E. Safra (Multi-use 01))
EO609 Estimating treatment effects: Methods and applications (Room K0.18 (Hybrid 03))
EO198 Analysis of large data sets for improving healthcare and taxation (Room K0.19 (Hybrid 04))
EO685 Scientifically motivated spatial data models (Room K0.20 (Hybrid 05))
EO577 Recent advances in causal inference (virtual) (Room K0.50 (Hybrid 06))
EO184 Recent developments for modal regression (Room Virtual R20)
EO212 Recent development in high-dimensional networks (Room Virtual R21)
EO332 Robustness and data analysis (Room Virtual R22)
EO414 Modern approaches to biomedical data analysis (Room Virtual R23)
EO230 Reinforcement learning with applications to precision medicine (Room Virtual R24)
EO537 Causal inference challenges in health policy decision making (Room Virtual R25)
EO683 Data integration methods and applications (Room Virtual R26)
EO772 Recent advances in data privacy (Room Virtual R27)
EO822 Small area estimation and public statistics (Room Virtual R28)
EO844 Adaptive methods for complex high dimensional time series analysis (Room Virtual R29)
EO356 Statistical inference of network data (Room Virtual R30)
EO078 Imaging data analysis: Recent developments and applications (Room Virtual R31)
EO810 Statistical inference for complex data (Room Virtual R35)
EO736 Advances in multivariate methods (Room Virtual R37)
EO651 Recent advances on stochastic modeling (Room Virtual R39)
EO076 Compositional, distributional and relative abundance data I (Room Virtual R40)
EO702 Advances in empirical Bayes methodology (virtual) (Room K2.40 (Hybrid 08))
CO824 Machine learning for finance: Theory and application (Room K0.16 (Hybrid 02))
CO044 Dynamic models with regime switching (Room Virtual R18)
CO186 Advances in empirical macroeconomics (Room Virtual R32)
CO248 Advances in macroeconometrics (Room Virtual R33)
CO170 Advances in financial modelling and inference (Room Virtual R34)
CO758 Text mining in economics (Room Virtual R36)
CO408 Sentometrics (Room Virtual R38)
CO698 Factor models in asset pricing (Room K2.31 Nash (Hybrid 07))
CO328 Predictive modelling of financial data (Room K2.41 (Hybrid 09))

Parallel Session F – CFE-CMStatistics Saturday 18.12.2021 18:45 - 20:00

EO714 Bayesian model selection (Room K0.16 (Hybrid 02))
EO456 Advances in causal inference (virtual) (Room K0.19 (Hybrid 04))
EO320 Interpretability and trustworthiness in machine learning (Room Virtual R18)
EO140 Statistical inference with deep learning (Room Virtual R20)
EO242 Advances in statistical methods for mobile health (Room Virtual R21)
EO214 Beliefs, risk and uncertainty in artificial intelligence I (Room Virtual R22)
EO599 Statistical methods for environmental mixtures (Room Virtual R23)
EO142 Recent developments in change-point detection methods (Room Virtual R24)
EO368 Ordinal regression methods (Room Virtual R26)
EO432 Theory and applications in dimension reduction techniques (Room Virtual R27)
EO499 Methods for censored data (Room Virtual R28)
EO591 Sketching and random projection methods for modern data analysis (Room Virtual R29)
EO623 Advances in high-dimensional network estimation (Room Virtual R30)
EO754 Recent development in complex functional data (Room Virtual R31)
EO794 Robust inference in constructing dynamic treatment regimes (Room Virtual R35)
EO374 ARLEStat: Ageing Risks and Long-term impact on Economy & Society (Room Virtual R36)
EO222 Statistical innovations in research on human brain and cognition (Room Virtual R37)
EO635 Statistical methods and applications in sports (Room Virtual R38)
EO056 Experiments on networks (Room Virtual R39)
EO146 Small area methods (Room Virtual R40)
CI010 Big data and macroeconomics (virtual) (Room K E. Safra (Multi-use 01))
CO354 Recent advances in quantile regression (Room Virtual R25)
CO176 New advances in efficiency and productivity analysis (Room Virtual R32)
CO326 Nonparametric estimation for causal analysis (Room Virtual R33)
CO804 The econometrics of asset pricing (Room Virtual R34)
CO786 Latest developments in financial econometrics (Room K2.40 (Hybrid 08))
CO042 Tail risk and density forecasting: New techniques or new data (Room K2.41 (Hybrid 09))
CC874 Contributions in risk analysis (virtual) (Room K0.18 (Hybrid 03))
CC860 Contributions in time series econometrics (hybrid) (Room K0.20 (Hybrid 05))

Parallel Session G – CFE-CMStatistics Sunday 19.12.2021 08:15 - 09:55

EO836 Innovations in exact and approximate time series analysis (Room K0.16 (Hybrid 02))
EO054 Probabilistic time series forecasting (Room K0.18 (Hybrid 03))
EO595 Advanced statistical modelling (Room K0.19 (Hybrid 04))
EO404 Recent advances in flexible directional statistics (Room K0.20 (Hybrid 05))
EO382 Recent advances in Bayesian computation for intractable scenarios (Room Virtual R20)
EO495 Statistical modeling for stochastic differential equations (Room Virtual R21)
EO200 Model assessment I (Room Virtual R22)
EO264 Advances in functional and multivariate data analysis (Room Virtual R23)
EO760 Design of experiments: Construction and analysis (Room Virtual R24)
EO120 Statistics for high-frequency price and volatility models (Room Virtual R25)
EO286 Spatial extremes (Room Virtual R26)

EO352 Recent advances in Bayesian causal mediation analysis (Room Virtual R27)
EO444 Non-regular statistical modeling with complete and incomplete data (Room Virtual R31)
EO366 Functional data analysis and applications (Room Virtual R38)
EO454 Multivariate analysis of complex data (Room Virtual R39)
EC869 Contributions in spatial and spatio-temporal statistics (Room Virtual R40)
CI026 Variational inference for big models (virtual) (Room K E. Safra (Multi-use 01))
CO324 Asset pricing and the options market (in-person) (Room K0.50 (Hybrid 06))
CO503 Causal machine learning (Room Virtual R18)
CO507 Panel data with cross-section dependence (Room Virtual R29)
CO732 New methods for structural vector autoregressions (Room Virtual R30)
CO110 Advances in financial econometrics (Room Virtual R32)
CO114 Climate and energy econometrics (Room Virtual R33)
CO130 Unconventional macro policies and expectations (Room Virtual R34)
CO028 Topics in time series econometrics (Room Virtual R35)
CO485 Advances in duration analysis (Room Virtual R36)
CO643 Network and regularization techniques for finance (Room Virtual R37)
CO830 Econometric methods and applications in time series (Room K2.40 (Hybrid 08))
CO166 Advances in factor models and time series econometrics (Room K2.41 (Hybrid 09))
CG037 Contributions in financial risk (Room Virtual R28)

Parallel Session H – CFE-CMStatistics Sunday 19.12.2021 10:25 - 12:30

EO144 Recent advances in complex data analysis (Room K0.50 (Hybrid 06))
EO460 Statistical inference for circular data (Room Virtual R20)
EO475 Statistics for Hilbert spaces (Room Virtual R21)
EO509 Model specification tests (Room Virtual R22)
EO639 Independence tests, variable selection, and robust classification (Room Virtual R23)
EO687 Advances in variational approximations (Room Virtual R24)
EO820 High-dimensional regression models (Room Virtual R25)
EO260 Inference for non-regular stochastic processes (Room Virtual R26)
EO716 Extremes and applications (Room Virtual R27)
EO440 Recent developments in multivariate data analysis (Room Virtual R30)
EO190 Directional statistics in multidisciplinary domains (Room Virtual R36)
EO848 Colored graphical models - in memory of Helene Massam (Room Virtual R37)
EO563 Analytical aspects within dependence modeling (Room Virtual R39)
EO138 Compositional, distributional and relative abundance data II (Room Virtual R40)
EC856 Contributions in Bayesian statistics III (Room K0.19 (Hybrid 04))
EG057 Contributions in statistical modelling I (Room Virtual R28)
EG023 Contributions in spatial statistics (Room Virtual R29)
EG025 Contributions in regression and regularization (Room Virtual R33)
EP002 Poster Session (only virtual) (Room Poster session room I)
CO266 Nonlinear and financial time series (hybrid) (Room K E. Safra (Multi-use 01))
CO551 Contributions in commodity markets and asset pricing (Room K0.16 (Hybrid 02))
CO808 Advances in volatility modeling (virtual) (Room K0.18 (Hybrid 03))
CO633 Financial econometrics: Modelling and forecasting (virtual) (Room K0.20 (Hybrid 05))
CO218 Optimization modelling in structural econometrics (Room Virtual R35)
CO034 Topics in financial econometrics (Room Virtual R38)
CO038 Structural shocks and their propagation (Room K2.31 Nash (Hybrid 07))
CO210 Topics in partial identification and time series econometrics (Room K2.40 (Hybrid 08))
CO174 New development in factor models and their applications (Room K2.41 (Hybrid 09))
CC862 Contributions in realized volatility (Room Virtual R18)
CC861 Contributions in Bayesian econometrics (Room Virtual R31)
CC863 Contributions in macro and finance I (Room Virtual R32)
CC876 Contributions in financial econometrics III (Room Virtual R34)

Parallel Session I – CFE-CMStatistics Sunday 19.12.2021 14:00 - 15:40

EO750 BFF: Topics in foundations of inference (Room K0.16 (Hybrid 02))
EO306 Variable selection in causal inference (Room K0.18 (Hybrid 03))
EO208 Recent advances in high-dimensional data analysis (Room K0.19 (Hybrid 04))
EO074 Statistical methods for high dimensional neuroimaging data I (Room K0.20 (Hybrid 05))
EO234 Experimental design ideas for machine learning (Room Virtual R18)
EO734 Recent advances in graphical models and dimension reduction (Room Virtual R20)
EO392 Recent advances in Bayesian modeling and computation (Room Virtual R21)
EO058 Recent developments in spatial statistics (Room Virtual R22)
EO458 Random matrix theory and its applications (Room Virtual R23)
EO549 Functional data analysis and high-dimensional statistics (Room Virtual R24)
EO661 Recent developments in robust methodology (Room Virtual R25)
EO700 Bayesian nonparametric models (Room Virtual R26)
EO106 Modern statistical methods in data science (Room Virtual R27)
EO216 Stochastic models for dependence (Room Virtual R28)
EO631 Applied Bayesian models (Room Virtual R29)
EO800 Mathematical and statistical foundations for deep learning (Room Virtual R30)
EO136 Markov switching models (Room Virtual R34)
EO521 Network statistics (Room Virtual R36)
EO118 Statistical methods for HIV research (Room Virtual R37)
EO579 Recent advances in extreme risk measures estimation (Room Virtual R39)
EO752 Statistical methods for Mendelian randomization (Room K2.31 Nash (Hybrid 07))
EO619 Interface between Bayesian statistics and machine learning (Room K2.40 (Hybrid 08))
EO669 Shrinkage priors for structured variables (virtual) (Room K2.41 (Hybrid 09))
EC857 Contributions in time series (Room K0.50 (Hybrid 06))
CI008 New developments in high-dimensional econometrics (hybrid) (Room K E. Safra (Multi-use 01))
CO412 Signal extraction (Room Virtual R31)
CO280 Volatility component models (Room Virtual R32)
CO150 Advances in macroeconometrics (Room Virtual R33)
CO726 Recent advances in financial econometrics (Room Virtual R35)
CO569 Causal and noncausal time series models (Room Virtual R38)
CO290 Time series econometrics (Room Virtual R40)

Parallel Session J – CFE-CMStatistics Sunday 19.12.2021 16:10 - 17:25

EO838 Statistical methods for environmental health data (Room K0.16 (Hybrid 02))
EO611 Single-cell resolution image analysis (Room K0.19 (Hybrid 04))
EO098 Statistical methods for high dimensional neuroimaging data II (Room K0.20 (Hybrid 05))
EO080 Advances in infectious disease modelling (Room Virtual R20)
EO064 Recent development in experimental designs (Room Virtual R21)
EO334 Model assessment II (Room Virtual R22)

EO292 METHODS FOR HIGH-DIMENSIONAL AND NON-STANDARD DATA (Room Virtual R23)
EO428 QUANTITATIVE METHODS FOR HEALTH DISPARITIES RESEARCH (Room Virtual R24)
EO589 SPATIAL MODELS FOR DISEASE SURVEILLANCE (Room Virtual R25)
EO722 RECENT ADVANCES IN BAYESIAN METHODS (Room Virtual R26)
EO782 SPATIAL AND SPATIO-TEMPORAL DATA SCIENCE (Room Virtual R27)
EO336 ADVANCED METHODS FOR TIME SERIES (Room Virtual R28)
EO274 STATISTICAL METHODS FOR STREAMING DATA (Room Virtual R29)
EO188 LIFETIME DATA ANALYSIS: SURVIVAL AND RELIABILITY (Room Virtual R36)
EO232 COMPUTATIONAL ADVANCEMENTS IN SURVEY SAMPLING (Room Virtual R37)
EO575 STOCHASTIC PROCESS MODELS AND THEIR INFERENCE (Room Virtual R38)
EO342 RECENT DEVELOPMENTS IN STATISTICAL NETWORK ANALYSIS (Room Virtual R39)
EO513 FALSE CONFIDENCE, UNVERIFIABLE ASSUMPTIONS: FOUNDATIONS MATTER (Room Virtual R40)
EC870 CONTRIBUTIONS IN COMPOSITIONAL DATA ANALYSIS (Room Virtual R35)
EC873 GRAPHICAL MODELS AND NETWORKS (Room K2.41 (Hybrid 09))
EG061 CONTRIBUTIONS IN CLUSTERING COMPLEX DATA (Room K0.18 (Hybrid 03))
CI014 ADVANCES IN MACRO AND FINANCE (VIRTUAL) (Room K E. Safra (Multi-use 01))
CO050 HETEROGENEOUS AND NONLINEAR DYNAMICS IN PANELS (Room Virtual R18)
CO442 DEVELOPMENTS IN CRYPTOCURRENCY AND BLOCKCHAIN (Room Virtual R32)
CO677 COPULA-BASED MULTIVARIATE TIME SERIES MODELS (Room Virtual R33)
CO663 HIGH-DIMENSIONALITY AND SPARSITY (Room Virtual R34)
CG033 CONTRIBUTIONS IN FINANCIAL ECONOMETRICS I (Room Virtual R30)
CG009 CONTRIBUTIONS IN MONETARY POLICIES (Room Virtual R31)

Parallel Session K – CFE-CMStatistics Sunday 19.12.2021 17:35 - 19:15

EI018 CAUSAL INFERENCE WITH MACHINE LEARNING (VIRTUAL) (Room K E. Safra (Multi-use 01))
EO160 BAYESIAN NONPARAMETRICS AND SEMIPARAMETRICS WITH APPLICATIONS (Room K0.16 (Hybrid 02))
EO479 RECENT ADVANCES IN CHANGE POINT ANALYSIS (Room K0.18 (Hybrid 03))
EO489 RECENT ADVANCES IN COPULA METHODS (VIRTUAL) (Room K0.19 (Hybrid 04))
EO148 LAST TRENDS IN CLUSTERING AND CLASSIFICATION METHODS (Room K0.20 (Hybrid 05))
EO816 DEVELOPMENTS IN OUTPUT ANALYSIS FOR MARKOV CHAIN MONTE CARLO (Room Virtual R21)
EO116 ESTIMATION AND INFERENCE FOR PRECISION MEDICINE (Room Virtual R22)
EO086 RECENT ADVANCES IN OPTIMAL EXPERIMENTAL DESIGN (Room Virtual R23)
EO607 ADVANCE STATISTICAL TOOLS FOR MODERN HIGH DIMENSIONAL DATA (Room Virtual R24)
EO384 GEOMETRY AND TOPOLOGY IN STATISTICS AND MACHINE LEARNING (Room Virtual R25)
EO244 MODERN ADVANCED STATISTICAL METHODS IN BIOMEDICAL RESEARCH (Room Virtual R26)
EO340 ADVANCES IN LONGITUDINAL DATA ANALYSIS (Room Virtual R27)
EO372 ADVANCES IN NETWORK ANALYSIS AND CLUSTERING (Room Virtual R28)
EO206 ROBUST CAUSAL INFERENCE (Room Virtual R29)
EO529 NEW DEVELOPMENTS ON DATA DEPTH AND ITS APPLICATIONS (Room Virtual R30)
EO082 NEW DIRECTIONS IN FUNCTIONAL AND HIGH-DIMENSIONAL DATA ANALYSIS (Room Virtual R31)
EO689 ADVANCES IN CLUSTERING, NETWORK ANALYSIS, AND MULTIVARIATE STATISTICS (Room Virtual R32)
EO746 COMPUTATIONAL STATISTICAL METHODS FOR ENVIRONMENTAL SCIENCES (Room Virtual R35)
EO748 STATISTICAL THEORY FOR MACHINE LEARNING METHODS (Room Virtual R36)
EO533 PROJECTION PURSUIT II (Room Virtual R37)
EO452 SPATIO-TEMPORAL MODELING OF INFECTIOUS DISEASES (VIRTUAL) (Room K2.31 Nash (Hybrid 07))
EO398 RECENT ADVANCES IN BAYESIAN APPROACHES TO NEUROIMAGING (Room K2.40 (Hybrid 08))
EG021 CONTRIBUTIONS IN BAYESIAN STATISTICS I (Room Virtual R18)
CO539 EMPIRICAL ASPECTS OF CRYPTOCURRENCY MARKETS (Room Virtual R33)
CO164 IMPULSE RESPONSES (Room Virtual R34)
CO040 ECONOMETRIC METHODS FOR HIGH-FREQUENCY DATA (Room Virtual R38)
CO362 TIME SERIES ECONOMETRICS (Room Virtual R39)
CO322 HIGHFREQUENCY (Room Virtual R40)
CC867 CONTRIBUTIONS IN FORECASTING (HYBRID) (Room K2.41 (Hybrid 09))
CG031 CONTRIBUTIONS IN APPLIED FINANCIAL ECONOMETRICS (Room Virtual R20)

Parallel Session M – CFE-CMStatistics Monday 20.12.2021 08:15 - 09:30

EO126 THEORY AND COMPUTATION IN INFERENCE FOR STOCHASTIC PROCESSES (Room Virtual R20)
EO090 STATISTICAL MODELS FOR SURVIVAL DATA I (Room Virtual R21)
EO517 BRANCHING PROCESSES: THEORY, COMPUTATION AND APPLICATIONS I (Room Virtual R22)
EO555 BELIEFS, RISK AND UNCERTAINTY IN ARTIFICIAL INTELLIGENCE II (Room Virtual R23)
EO246 SOME RECENT RESULTS ON STATISTICAL MODELLING (Room Virtual R24)
EO358 DATA SCIENCE AND CYBERSECURITY (Room Virtual R26)
EO380 FUNCTIONAL AND HIGH-DIMENSIONAL DATA ANALYSIS (Room Virtual R28)
EO802 BAYESIAN METHODS FOR EXTREME EVENTS (Room Virtual R34)
EC853 MULTIVARIATE AND HIGH-DIMENSIONAL STATISTICS (IN-PERSON) (Room K E. Safra (Multi-use 01))
EG017 CONTRIBUTIONS IN TIME-VARYING APPROACHES (Room K0.19 (Hybrid 04))
EG059 CONTRIBUTIONS IN BAYESIAN STATISTICS II (Room Virtual R25)
CO780 RECENT DEVELOPMENTS ON STATISTICAL LEARNING AND ITS APPLICATIONS (Room Virtual R18)
CO220 ECOSTA JOURNAL SESSION I (Room Virtual R27)
CO048 SUSTAINABLE FINANCE I (Room Virtual R29)
CO168 ECONOMETRIC FORECASTING (Room Virtual R30)
CO617 ADVANCES IN ECONOMETRICS (Room Virtual R32)
CC858 CONTRIBUTIONS IN ECONOMETRIC AND FINANCIAL MODELLING (Room Virtual R33)
CG013 CONTRIBUTIONS IN RISK MANAGEMENT (Room Virtual R31)

Parallel Session N – CFE-CMStatistics Monday 20.12.2021 10:00 - 11:15

EO068 METHODOLOGICAL ADVANCEMENTS IN FUNCTIONAL DATA MODELS (Room Virtual R18)
EO196 SOME ISSUES IN BIOSTATISTICS (Room Virtual R20)
EO084 STATISTICAL MODELS FOR SURVIVAL DATA II (Room Virtual R21)
EO519 BRANCHING PROCESSES: THEORY, COMPUTATION AND APPLICATIONS II (Room Virtual R22)
EO252 ECOSTA JOURNAL SESSION II (Room Virtual R23)
EO288 BAYESIAN EMPIRICAL LIKELIHOOD-BASED INFERENCE METHODS (Room Virtual R24)
EO764 RECENT ADVANCES IN HIGH-DIMENSIONAL STATISTICS (Room Virtual R25)
EO310 ADVANCES IN OPTIMAL DESIGN OF EXPERIMENTS II (Room Virtual R26)
EO128 OFF-THE-GRID METHODS FOR NONPARAMETRIC ESTIMATION (Room Virtual R34)
EG093 CONTRIBUTIONS IN COPULAS AND DEPENDENCE MODELLING (HYBRID) (Room K E. Safra (Multi-use 01))
CO030 GRAPHICAL MODELS AND NETWORKS ANALYSIS IN FINANCIAL APPLICATIONS (Room Virtual R28)
CO258 SUSTAINABLE FINANCE II (Room Virtual R29)
CO466 THE ECONOMETRICS OF COVID-19 PANDEMIC (Room Virtual R30)
CO162 FINANCIAL CAPABILITY: MODELS AND EMPIRICAL EVIDENCE (Room Virtual R31)
CO036 TOPICS IN THE ECONOMETRICS OF DSGE MODELS (Room Virtual R32)
CO390 BAYESIAN METHODS IN FINANCIAL ECONOMETRICS: NEW DEVELOPMENTS (Room Virtual R33)
CC864 CONTRIBUTIONS IN APPLIED ECONOMETRICS (Room K0.19 (Hybrid 04))
CC865 CONTRIBUTIONS IN MACRO AND FINANCE II (VIRTUAL) (Room Virtual R27)

CG109 CONTRIBUTIONS IN CREDIT RISK (Room K0.18 (Hybrid 03))

Parallel Session Q – CFE-CMStatistics Monday 20.12.2021 14:45 - 16:25

EO296 ADVANCES IN BAYESIAN METHODS AND APPLICATIONS (Room K0.16 (Hybrid 02))
EO226 STATISTICS IN NEUROSCIENCE I (Room K0.19 (Hybrid 04))
EO792 DYNAMICAL SYSTEMS IN MACHINE LEARNING (Room K0.20 (Hybrid 05))
EO318 ADVANCES IN OPTIMAL DESIGN OF EXPERIMENTS I (VIRTUAL) (Room K0.50 (Hybrid 06))
EO400 RECENT ADVANCES IN LARGE SCALE ESTIMATION AND TESTING (Room Virtual R18)
EO062 RECENT ADVANCES IN BIOSTATISTICS (Room Virtual R20)
EO312 STATISTICAL JOINT MODELING WITH LONGITUDINAL AND SURVIVAL DATA (Room Virtual R21)
EO416 BAYESIAN NONPARAMETRIC METHODS IN CLASSIFICATION PROBLEMS (Room Virtual R22)
EO194 ADVANCES IN BAYESIAN METHODOLOGY (Room Virtual R23)
EO202 SIMULTANEOUS SUFFICIENT DIMENSION REDUCTION AND VARIABLE SELECTION (Room Virtual R24)
EO092 COPULAS AND DEPENDENCE MODELLING I (Room Virtual R25)
EO070 RECENT DEVELOPMENTS IN RESPONDENT-DRIVEN SAMPLING (Room Virtual R26)
EO396 ADVANCES IN FUNCTIONAL DATA ANALYSIS (Room Virtual R27)
EO402 BAYESIAN METHODS IN STRUCTURED DATA AND HIGH-DIMENSIONAL PROBLEMS (Room Virtual R28)
EO487 STATISTICAL METHODS FOR HIGH-DIMENSIONAL AND DEPENDENT DATA (Room Virtual R29)
EO527 CURRENT DEVELOPMENTS IN IMAGING DATA ANALYSIS (Room Virtual R30)
EO134 HIGH-DIMENSIONAL INFERENCE IN GENERALIZED LINEAR MODELS (Room Virtual R31)
EO657 ADVANCES IN THE ANALYSIS OF QUANTILES, EXPECTILES AND EXTREMILES (Room Virtual R34)
EO834 NEW CHALLENGES ON CHANGE-POINT DETECTION (VIRTUAL) (Room Virtual R36)
EO376 TIME SPACE MODELS: EVENTS AT RANDOM BEYOND GAUSSIANITY II (Room Virtual R37)
EO122 RECENT ADVANCEMENTS IN CAUSAL INFERENCE (Room Virtual R39)
EO756 MULTIVARIATE AND HIGH DIMENSIONAL TIME SERIES (Room K2.31 Nash (Hybrid 07))
EO655 MEDIATION ANALYSIS FOR COMPLEX DATA STRUCTURE (VIRTUAL) (Room K2.40 (Hybrid 08))
EC851 CONTRIBUTIONS IN METHODOLOGICAL STATISTICS II (Room K0.18 (Hybrid 03))
EG065 CONTRIBUTIONS IN COMPUTATIONAL AND METHODOLOGICAL STATISTICS (Room Virtual R33)
CI880 FORECASTING (VIRTUAL) (Room K E. Safra (Multi-use 01))
CO278 TRACKING THE ECONOMY WITH HIGH DIMENSIONAL METHODS (Room Virtual R32)
CO224 SPATIAL ECONOMETRICS AND STATISTICS FOR MICRO-GEOGRAPHIC DATA (Room Virtual R38)
CO665 ASSET PRICING I (Room Virtual R40)
CC859 CONTRIBUTIONS IN FINANCIAL ECONOMETRICS II (Room K2.41 (Hybrid 09))
CG015 CONTRIBUTIONS IN MACHINE LEARNING FOR ECONOMETRICS AND FINANCE (Room Virtual R35)

Parallel Session R – CFE-CMStatistics Monday 20.12.2021 16:55 - 18:35

EO124 ADVANCES IN THE ANALYSIS OF DEPENDENT FUNCTIONAL DATA STRUCTURES (Room K0.16 (Hybrid 02))
EO446 RECENT ADVANCES IN BAYESIAN MODELLING (Room K0.18 (Hybrid 03))
EO228 STATISTICS IN NEUROSCIENCE II (Room K0.19 (Hybrid 04))
EO238 ANALYSIS OF DATA FROM WEARABLE DEVICES (VIRTUAL) (Room K0.50 (Hybrid 06))
EO100 STATISTICAL METHODS FOR PROVIDER PROFILING (Room Virtual R18)
EO072 STATISTICAL METHODS FOR CONTEMPORARY BUSINESS APPLICATION (Room Virtual R20)
EO535 BAYESIAN NONPARAMETRICS: MODELING AND COMPUTATION (Room Virtual R22)
EO360 CAUSAL INFERENCE IN THE ERA OF DATA SCIENCE (Room Virtual R23)
EO308 HIGH DIMENSIONAL TENSOR REGRESSION (Room Virtual R24)
EO102 COPULAS AND DEPENDENCE MODELLING II (Room Virtual R25)
EO426 STATISTICAL ASPECTS OF MEASUREMENT AND PSYCHOMETRICS (Room Virtual R26)
EO649 STATISTICAL LEARNING AND INFERENCE ON COMPLEX DATA STRUCTURES (Room Virtual R27)
EO659 BAYESIAN METHODS IN CAUSAL INFERENCE (Room Virtual R28)
EO424 ADVANCES ON BAYESIAN COMPUTATION AND ITS APLLICATIONS (Room Virtual R29)
EO571 APPLIED STATISTICAL LEARNING (Room Virtual R30)
EO724 NEW APPLICATIONS AND DIRECTIONS IN STATE SPACE MODELING (Room Virtual R31)
EO497 ADVANCES IN STATISTICAL LEARNING AND INFERENCE WITH ROBUST INSIGHTS (Room Virtual R35)
EO088 CAUSAL INFERENCE IN THE PRESENCE OF COMPETING EVENTS (Room Virtual R36)
EO846 TIME SPACE MODELS: EVENTS AT RANDOM BEYOND GAUSSIANITY I (Room Virtual R37)
EO840 NEW DEVELOPMENTS ON TIME SERIES MODELS (Room K2.31 Nash (Hybrid 07))
EO302 BAYESIAN DESIGN OF EXPERIMENTS (Room K2.40 (Hybrid 08))
EO886 STATISTICAL GENETICS AND THE HOST GENETICS OF COVID-19 (Room K2.41 (Hybrid 09))
EC852 COMPUTATIONAL STATISTICS AND MACHINE LEARNING (IN-PERSON) (Room K E. Safra (Multi-use 01))
EC854 METHODOLOGICAL STATISTICS AND BIOSTATISTICS (Room K0.20 (Hybrid 05))
CO464 PORTFOLIO SELECTION WITH PARAMETER UNCERTAINTY (Room Virtual R21)
CO204 UNCERTAINTY AND MODEL SELECTION IN FINANCE (Room Virtual R32)
CO573 FINANCIAL MODELLING AND FORECASTING (Room Virtual R33)
CO172 INFLATION DYNAMICS (Room Virtual R34)
CO468 MACHINE LEARNING TECHNIQUES, CLIMATE CHANGE AND PORTFOLIO SELECTION (Room Virtual R38)
CO180 ROBUSTNESS IN TIME SERIES (Room Virtual R39)
CO694 ASSET PRICING II (Room Virtual R40)