CHANGES IN THE BOOK OF ABSTRACTS

Version 15-06-17

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

- **Changes of presenting author:**

  Abstract EO0560: Multiple change point detection via deep learning. New presenting author: Yuan Xue. **Session EO298.** Change point analysis in a high-dimensional setting. Room: LSK1010. Thursday 15.06.2017 10:25 - 12:30.

- **Cancelations:**

  Abstract EO0485: Nowcasting using news topics: Big data versus big bank. **Session EO206**. High dimensional bayesian time series modeling and forecasting. Room: LSK1003. Thursday 15.06.2017 10:25 - 12:30.

  Abstract EC0748: A new approach for estimating split point and confidence set in MOB trees using change point framework. **Session EG297.** Contributions in statistical models with applications. Room: LSK1007, Friday 16.06.2017 08:30 - 09:50.

  Abstract EO0551: Probabilistic community detection with unknown number of communities. **Session EO148**. Bayesian nonparametrics. Room: LSKG001, Friday 16.06.2017 10:20 - 12:25.

  Abstract EO0578: Factor model with SCM approach. **Session EO214**. Inference and applications for time series models. Room: LSK1033, Friday 16.06.2017 15:00 - 16:40.

  Abstract EO0157: Forecasting limit order book liquidity supply-demand curves with functional autoregressive dynamics. **Session EO134.** Financial and risk management applications. Room: LSKG007, Friday 16.06.2017 17:10 - 18:50.

  Abstract EO0208: Tensor regression and sufficient dimension reduction with applications to neuroimaging analysis. **Session EO254**. New methods in high dimensional data analysis. Room: LSKG003, Friday 16.06.2017 17:10 - 18:50.

  Abstract EO0295: Matching using sufficient dimension reduction for causal inference**. Session EO307.** Recent advances in causal inference methods. Room: LSK1010, Saturday 17.06.2017 10:15 - 11:30.

- **Changes of chair:**

  Session EO072: Statistical methods for functional data and complex data objects. **The new chair will be** Weining Wang. Room: LSK1005. Friday 16.06.2017 15:00 - 16:40.

- **New presentations:**

  Abstract EP0786: Sri Haryatmi Kartiko. Geometrically weighted regression models for multicollinear data. **Session EP001**. Poster Session. Room: Ground Floor Hall. Friday 16.6.2017 10:20 - 12:25.

  Abstract EP0759: Herni Utami. Comparison of SLS and LS estimations of AR (k)-ARCH (p) models using Monte Carlo. **Session EP001**. Poster Session. Room: Ground Floor Hall. Friday 16.6.2017 10:20 - 12:25.

- **Change of the talk:**

  Abstract EO0245: H. Yan. **New talk:** Long memory models for financial time series of counts trading behaviour patterns in futures on US Treasuries. **Session EO305.** Data analytics and machine learning methods for risk and insurance. Room: LSKG007. Thursday 15.06.2017 14:00 - 15:40.

- **Change in the Sessions:**

  Abstract EO0241: P. Yu. A nonparametric composite likelihood approach to multiple change-point problems. Initially scheduled for **Session EO120**. Nonlinear time series. Room: LSK1033, Saturday 17.6.2017 16:10 - 17:50, will be added in the first place at **Session EO134.** Financial and risk management applications. Room: LSKG007. Friday 16.6.2017 17:10 - 18:50.