Keynote talk 1 **Thursday 15.06.2017** **09:00 - 09:50**
A STATISTICAL TALE OF SUBGROUP ANALYSIS FOR MANAGERIAL DECISION MAKING
Speaker: Xuming He, University of Michigan, United States

Keynote talk 2 **Thursday 15.06.2017** **17:40 - 18:30**
QUANTILE SPECTRAL ANALYSIS FOR LOCALLY STATIONARY TIME SERIES
Speaker: Marc Hallin, Universite Libre de Bruxelles, Belgium

Keynote talk 3 **Friday 16.06.2017** **14:00 - 14:50**
ROBUST NORMAL MIXTURES FOR FINANCIAL PORTFOLIO ALLOCATION
Speaker: Marc Paolella, University of Zurich, Switzerland

Keynote talk 4 **Saturday 17.06.2017** **11:40 - 12:30**
RECENT DEVELOPMENTS IN BAYESIAN INFERENCE FOR TIME SERIES
Speaker: Michael Pitt, Kings College London, United Kingdom

Parallel Session B – EcoSta2017 **Thursday 15.06.2017** **10:25 - 12:30**
EO116 NEW DEVELOPMENT IN ANALYZING LARGE COMPLEX DATA (Room LSK1005)
EO018 STATISTICAL MODELLING FOR NETWORK DATA (Room LSK1007)
EO136 STATISTICAL METHODS FOR FUNCTIONAL DATA (Room LSK1011)
EO108 MODEL AVERAGING, SELECTION AND SHRINKAGE (Room LSK1001)
EO112 NEW DEVELOPMENTS IN FINANCIAL ECONOMETRICS (Room LSK1034)
EO010 MODELLING FINANCIAL AND INSURANCE RISKS (Room LSK1027)
EO094 ADVANCES IN TIME SERIES ANALYSIS (Room LSK1033)
EO166 APPLIED STATISTICAL MODELING (Room LSK1032)
EO016 ADVANCES IN NONPARAMETRIC METHODS AND APPLICATIONS (Room LSKG003)
EO298 CHANGE POINT ANALYSIS IN A HIGH-DIMENSIONAL SETTING (Room LSK1010)
EO084 MODELLING WITH NON-GAUSSIAN DISTRIBUTIONS (Room LSKG001)
EO080 VARIABLE SELECTION, DIMENSION REDUCTION, AND OUTLIER DETECTION (Room LSK1014)
EO054 STATISTICAL METHODS FOR BIG DATA INTEGRATION (Room LSK1009)
EO206 HIGH DIMENSIONAL BAYESIAN TIME SERIES MODELING AND FORECASTING (Room LSK1003)

Parallel Session C – EcoSta2017 **Thursday 15.06.2017** **14:00 - 15:40**
EI301 NON- AND SEMI-PARAMETRIC INFERENCE (Room LSKG001)
EO244 MACRO AND FINANCIAL ECONOMETRICS (Room LSK1033)
EO256 BUSINESS ANALYTICS (Room LSK1003)
EO208 HIGH DIMENSIONAL MATRICES AND NETWORKS (Room LSK1005)
EO305 DATA ANALYTICS AND MACHINE LEARNING METHODS FOR RISK AND INSURANCE (Room LSKG007)
EO152 RECENT ADVANCES IN NONPARAMETRIC INFERENCE (Room LSK1009)
EO154 RECENT ADVANCES IN TIME SERIES ANALYSIS (Room LSK1034)
EO074 ADVANCES IN EXACT AND APPROXIMATE BAYESIAN COMPUTATION (Room LSK1014)
EO178 FACTOR MODELS AND FINANCIAL ECONOMETRICS (Room LSK1001)
EO024 ADVANCES IN CHANGE POINTS, MISSING DATA AND NEURAL NETWORKS (Room LSK1007)
EO144 HIGH DIMENSIONAL INFERENCE FOR COMPLEX DATA (Room LSK1010)
EO228 ASYMPTOTIC STATISTICS OF RANDOM PROCESSES (Room LSKG003)
EO176 LARGE SCALE FINANCIAL DATA (Room LSK1032)
EO246 RECENT DEVELOPMENTS IN SUFFICIENT DIMENSION REDUCTION AND GRAPHICAL MODELS (Room LSK1011)

Parallel Session D – EcoSta2017 **Thursday 15.06.2017** **16:10 - 17:25**
EO212 MODELLING AND ESTIMATION IN FINANCIAL TIME SERIES (Room LSKG007)
EO238 EXTREME VALUE MODELING AND RISK ANALYSIS (Room LSKG001)
EO224 MODERN STATISTICAL METHODS FOR COMPLEX DATA (Room LSK1009)
EO020 KSS SESSION: STATISTICAL LEARNING (Room LSK1010)
EO200 HIGH-DIMENSIONAL STATISTICS: TESTING, ESTIMATION AND BEYOND (Room LSK1014)
EO252 RECENT ADVANCES IN COMPLEXLY-STRUCTURED TIME SERIES ANALYSIS (Room LSK1003)
EO132 FINDING GROUP STRUCTURES IN BIOMEDICAL AND HEALTH DATA (Room LSK1007)
EO122 RECENT DEVELOPMENTS ON DYNAMIC TREATMENT REGIMES (Room LSK1005)
EO126 SOME NEW DEVELOPMENT IN COMPLEX SURVIVAL DATA (Room LSKG003)
EO262 NEW DEVELOPMENTS IN BIOMEDICAL RESEARCH I (Room LSK1001)
EO100 NEW DEVELOPMENTS IN EXPERIMENTAL DESIGNS AND INDUSTRIAL STATISTICS (Room LSK1011)
EG165 CONTRIBUTIONS IN SEMI-PARAMETRIC METHODS IN ECONOMETRICS (Room LSK1034)
EG003 CONTRIBUTIONS IN APPLIED ECONOMETRICS (Room LSK1032)

Parallel Session F – EcoSta2017 **Friday 16.06.2017** **08:30 - 09:50**
EO066 RECENT ADVANCE IN TIME SERIES ECONOMETRICS (Room LSKG003)
EO196 BIG DATA AND ITS APPLICATIONS (Room LSK1014)
EG297 CONTRIBUTIONS IN STATISTICAL MODELS WITH APPLICATIONS (Room LSK1007)
EG029 CONTRIBUTIONS IN FORECASTING ECONOMIC AND FINANCIAL TIME SERIES (Room LSK1034)
EG069 CONTRIBUTIONS IN VOLATILITY MODELLING AND FORECASTING (Room LSK1003)
EC288 CONTRIBUTIONS IN ROBUST METHODS (Room LSK1005)
EG013 CONTRIBUTIONS IN HIGH DIMENSIONAL AND COMPLEX DATA ANALYSIS (Room LSKG001)
EC295 CONTRIBUTIONS IN METHODOLOGICAL STATISTICS AND ECONOMETRICS (Room LSK1010)
EC293 CONTRIBUTIONS IN ECONOMETRICS MODELS (Room LSK1001)
EG011 CONTRIBUTIONS IN MODELLING FINANCIAL AND INSURANCE RISKS (Room LSKG007)
EC282 CONTRIBUTIONS IN COMPUTATIONAL AND NUMERICAL METHODS (Room LSK1009)

Parallel Session G – EcoSta2017 **Friday 16.06.2017** **10:20 - 12:25**
EO104 INFERENCE FOR CORRELATED DATA (Room LSK1014)
EO218 ECONOMETRIC METHODS FOR MACROECONOMIC ANALYSIS AND FORECASTING (Room LSK1001)
EO128 NEW DEVELOPMENTS IN SURVIVAL ANALYSIS (Room LSK1010)
EO240 RECENT ADVANCES IN MIXTURE MODELS AND LATENT VARIABLE MODELS (Room LSK1027)
EO158 INSURANCE MODELS WITH DEPENDENCE (Room LSK1033)
EO052 RECENT ADVANCES IN HIGH DIMENSIONAL STATISTICAL INFERENCE (Room LSK1007)
EO234 NEW CHALLENGES IN COMPLEX DATA ANALYSIS (Room LSKG003)
EO140 FINANCIAL VOLATILITY (Room LSK1032)
EO042 LARGE-SCALE, NON-ELLIPTIC PORTFOLIO OPTIMIZATION (Room LSKG007)
EO280 MODELLING FINANCIAL MARKET DYNAMICS (Room LSK1003)
EO250 HIGH DIMENSIONAL PROBLEMS IN ECONOMETRICS (Room LSK1026)
EO264 DESIGN AND ANALYSIS OF COMPLEX EXPERIMENTS: THEORY AND APPLICATIONS (Room LSK1005)
EO148 BAYESIAN NONPARAMETRICS (Room LSKG001)
EO096 STATISTICAL COMPUTING FOR LARGE PANEL DATA (Room LSK1034)
EO190 QUANTILE REGRESSION AND ROBUST METHODS (Room LSK1009)
EO124 RECENT ADVANCES IN LATENT VARIABLE MODELS (Room LSK1011)
EP001 POSTER SESSION (Room Ground Floor Hall)

Parallel Session I – EcoSta2017 Friday 16.06.2017 15:00 - 16:40

EI006 Advances in spatial statistics (Room LSKG001)
EO022 Recent advances on the analysis of event history studies (Room LSK1007)
EO072 Statistical methods for functional data and complex data objects (Room LSK1005)
EO303 Wavelets in economics and finance (Room LSK1034)
EO012 High dimensional and complex data analysis (Room LSK1010)
EO230 Recent challenges in genetic association atudies (Room LSK1011)
EO164 Non- and semi-parametric methods for economics and financial data (Room LSK1032)
EO046 New developments in time series analysis (Room LSKG007)
EO216 Statistical inference for high-dimensional data (Room LSK1014)
EO309 Smart beta and quantitative investing (Room LSK1003)
EO026 Networks and causality (Room LSK1001)
EO214 Inference and applications for time series models (Room LSK1033)
EO248 Integrating big and complex imaging data with new statistical tools (Room LSKG003)
EO034 Recent advances on hypothesis testing (Room LSK1009)

Parallel Session J – EcoSta2017 Friday 16.06.2017 17:10 - 18:50

EI002 Modern methods for complex functional and longitudinal data (Room LSKG001)
EO060 Time series modeling and its applications (Room LSK1001)
EO134 Financial and risk management applications (Room LSKG007)
EO220 New methods and applications in quantile regression and beyond (Room LSK1005)
EO254 New methods in high dimensional data analysis (Room LSKG003)
EO086 Regression and classification in high-dimensional spaces (Room LSK1010)
EO064 Heteroskedasticity and autocorrelation robust inference (Room LSK1034)
EO070 Recent advances in spatial statistics (Room LSK1009)
EO146 Topics in financial and nonparametric econometrics (Room LSK1003)
EO038 Advances in statistical and econometric modelling of risk processes (Room LSK1027)
EO130 Recurrent events (Room LSK1011)
EO278 Learning theory and big data (Room LSK1007)
EO266 Advances in optimal portfolio allocation and option pricing (Room LSK1033)
EO236 Theory and numerics in estimating stochastic processes (Room LSK1014)
EO276 Financial econometrics (Room LSK1032)

Parallel Session K – EcoSta2017 Saturday 17.06.2017 08:30 - 09:50

EO150 Advanced graphical and computational methods (Room LSKG001)
EC286 Contributions in Bayesian econometrics (Room LSK1033)
EC292 Contributions in forecasting (Room LSKG007)
EC294 Contributions in statistical modelling (Room LSK1005)
EG129 Contributions in survival analysis (Room LSK1007)
EC289 Contributions in multivariate methods (Room LSK1009)
EG061 Contributions on time series modeling and its applications (Room LSK1003)
EC284 Contributions in time series (Room LSK1001)
EG053 Contributions in bootstrap methods (Room LSK1010)
EC285 Contributions in financial econometrics I (Room LSK1034)

Parallel Session L – EcoSta2017 Saturday 17.06.2017 10:15 - 11:30

EO296 Statistical models with applications (Room LSK1011)
EO222 Advances in complex time series analysis and its applications (Room LSKG007)
EO048 Challenges in functional data analysis (Room LSKG001)
EO307 Recent advances in causal inference methods (Room LSK1010)
EO076 Circular time series and statistical inference (Room LSK1009)
EO260 New developments in biomedical research II (Room LSK1014)
EO182 Computational methods in financial statistics (Room LSK1003)
EO030 Recent advances in dynamic panel data and factor models (Room LSK1007)
EG239 Contributions in financial econometrics II (Room LSK1033)
EG267 Contributions in optimal portfolio allocation and option pricing (Room LSK1034)
EC287 Contributions in Bayesian statistics (Room LSK1005)
EC290 Contributions in applied econometrics and statistics (Room LSK1001)

Parallel Session N – EcoSta2017 Saturday 17.06.2017 14:00 - 15:40

EI004 Bayesian nonparametrics (Room LSKG001)
EO232 Model estimation in mathematical finance (Room LSK1026)
EO088 Quantile regression in high dimensions (Room LSK1001)
EO078 Modeling and testing problems with complex high-dimensional data (Room LSK1005)
EO170 Recent advances in time series analysis (Room LSK1032)
EO102 New advances in statistical modeling, computation and applications (Room LSK1009)
EO056 Performance analysis (Room LSK1003)
EO311 Recent advances in joint modeling (Room LSK1034)
EO028 Forecasting economic and financial time series (Room LSKG007)
EO194 Nonparametric methods for variability estimation (Room LSK1011)
EO090 Recent developments in time series analysis and related topics (Room LSK1027)
EO172 Statistical inference and their applications to complex problems (Room LSK1007)
EO242 Bayesian modeling for spatiotemporal phenomena (Room LSK1033)
EO106 Large-scale regression methods and algorithms (Room LSK1010)
EO198 Recent development in statistical analysis of functional and image data (Room LSK1014)

Parallel Session O – EcoSta2017 Saturday 17.06.2017 16:10 - 17:50

EO082 Advances in high-dimensional data analysis (Room LSK1007)
EO120 Nonlinear time series (Room LSK1033)
EO040 Endogeneity and nonparametrics in models of production (Room LSK1003)
EO202 Nonparametric and semi parametric statistics and their applications (Room LSK1011)
EO188 Applications and empirical research in economics and finance (Room LSK1001)
EO098 Recent developments in ecological statistics (Room LSK1009)
EO142 Recent advances in Bayesian computation (Room LSK1010)
EO210 New developments in fusion learning and statistical inferences (Room LSKG001)
EO186 Sufficient dimension reduction in survival analysis (Room LSK1005)
EO068 Advances in volatility modelling and forecasting (Room LSKG007)
EO268 Spatial econometrics (Room LSK1027)
EO204 Functional data analysis and its applications (Room LSK1014)
EO316 Financial integration and crisis transmission (Room LSK1034)
EO160 New developments in financial time series (Room LSK1032)