CHANGES IN THE BOOK OF ABSTRACTS

Version 11-12-15

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

- **New presentations:**

Abstract EC1851: E. Stoimenova. Comparison of partially ranked lists. **Session EP653.** Poster Session I. Room: Macmillan Hall and Crush Hall. Saturday 12.12.2015 14:25 - 16:05.

Abstract EP1854: C. Neves, I. Fraga Alves. A general estimator for the right endpoint with application to supercentenarian women's records. **Session EP001.** Poster Session II. Room: Macmillan Hall and Crush Hall. Sunday 13.12.2015 16:40 - 18:20.

- **Change of the talk:**

Abstract EI0556: R. Serfling. New talk: On Liu's simplicial depth and Randles' interdirections. **Session EI014.** Special session in honor of H. Oja's 65th birthday. Room: Beveridge Hall. Sunday 13.12.2015 16:40 - 18:20.

Abstract CO1429: J. Cerny. New talk: A copula approach to CVA modeling. **Session CO370**. Measuring financial risk. Room: MAL 421. Sunday 13.12.2015 08:45 – 10:25.

Abstract EI0204: H. Mueller. New talk: Optimal designs for longitudinal and functional data. **Session EI008.** Special session on statistics for functional data. Room: CLO B01. Saturday 12.12.2015 16:35 - 18:40.

Abstract EO1017: M. Schmid. Gradient boosting techniques for AUC-based performance criteria. New talk: E. Waldmann, A. Mayr, Boosting joint models for longitudinal and time-to-event data. **Session EO338.** Statistical boosting. Room: MAL 415. Sunday 13.12.2015 10:55 - 13:00.

Abstract EO1339: A. Reiner-Benaim. FDR control in Hierarchical hypothesis testing under dependence. New talk: J. de Una-Alvarez, I. Castro-Conde, The sequential goodness-of-fit multiple testing procedure revisited. **Session EO084**. Multiple tests II. Room: MAL B35. Sunday 13.12.2015 14:30 - 16:10.

Abstract EO1141: G. MarchettiLatent class analysis for multivariate binary symmetric variables with positive loadings. New talk: Palindromic distributions and some of their properties**. Session EO276**. Graphical Markov models and totally positive dependences. Room: Bloomsbury Saturday 12.12.2015 14:25 - 16:05.

Abstract EO1190: D. Cox. Some aspects of dependency in multiple time serie. New talk: Invited discussant. **Session EO276.** Graphical Markov models and totally positive dependences. Room: Bloomsbury Saturday 12.12.2015 14:25 - 16:05.

- **Change in the Sessions:**

Abstract EO0311: G. Salvadori. Failure probabilities and Hazard scenarios in environmental sciences: A multivariate perspective via copulas. Initially scheduled for **Session EO647**. Dependence models and copulas III. Room: MAL B34, Sunday 13.12.2015 14:30 - 16:10, will be presented at **Session EO096**. Dependence models and copulas I. Room: MAL B34. Saturday 12.12.2015 11:25 - 13:05.

Abstract EO0872: I. Gijbels. Conditional, partial and average copulas and association measures. Initially scheduled for **Session EO096**. Dependence models and copulas I. Room: MAL B34, Saturday 12.12.2015 11:25 - 13:05, will be presented at **Session EO647**. Dependence models and copulas III. Room: MAL B34. Sunday 13.12.2015 14:30 - 16:10.

Abstract EO0443: H. Battey, A. Nieto-Reyes. A topologically valid definition of depth for functional data. Initially scheduled for **Session EO088**. Functional data and related topics. Room: CLO B01, Sunday 13.12.2015 14:30 - 16:10, will be presented at **Session EO200**. Nonparametric functional data analysis. Room: CLO B01. Sunday 13.12.2015 16:40 - 18:20.

Abstract EC0863: P. Cizek. Robust quantile regression estimation and variable selection. Initially scheduled for **Session EG159.** Contributions on quantile regression. Room: Torrington, Monday 14.12.2015 16:20 - 18:00, will be presented at **Session EP653**. Poster Session I. Room: Macmillan Hall and Crush Hall. Saturday 12.12.2015 14:25 - 16:05.

Abstract CC1717: L. Fanelli, G. Angelini. Bootstrapping DSGE models. Initially scheduled for Session CG359. Contributions on the estimation of DSGE models. Room: SH349, Monday 14.12.2015 14:30 - 15:50, will be presented at **Session CG469.** Contributions in DSGE modelling. Room: MAL 541. Sunday 13.12.2015 08:45 - 10:25.

Abstract CC1661: G. Angelini, L. Fanelli. Misspecification and expectations correction in new Keynesian DSGE models. Initially scheduled for **Session CG469**. Contributions in DSGE modelling. Room: MAL 541, Sunday 13.12.2015 08:45 - 10:25, will be presented at **Session CG359**. Contributions on the estimation of DSGE models. Room: SH349. Monday 14.12.2015 14:30 - 15:50.

Abstract EC1502: B. Al-sarray. An evolution strategy for ARMA model selection and estimation. Initially scheduled for Session EG325. Contributions in time series analysis II. Room: Bedford, Monday 14.12.2015 16:20 - 18:00, will be presented at **Session EP001**. Poster Session II. Room: Macmillan Hall and Crush Hall. Sunday 13.12.2015 16:40 - 18:20.

Abstract EO1096: L. Ma, J. Soriano. Multi-resolution scanning for distributional variation via the k-group design. Initially scheduled for Session **Session EO164**. Bayesian semi- and nonparametric modelling III. Room: Court, Monday 14.12.2015 08:30 - 10:10, will be presented at **Session EO635**. Bayesian semi- and nonparametric modelling I. Room: MAL B20. Saturday 12.12.2015 11:25 - 13:05.

Abstract EC1635: M. Chaouch, N. Laib, D. Louani. Rate of uniform consistency for a class of mode regression on functional stationary ergodic data. Initially scheduled for **Session EG067**. Contributions on complex data. Room: MAL 402, Monday 14.12.2015 14:30 - 15:50, will be presented at **Session EP653**. Poster Session I. Room: Macmillan Hall and Crush Hall. Saturday 12.12.2015 14:25 - 16:05.

- **Cancelations:**

Abstract CC1599: A. Garratt, E. Mise, R. Strachan. Exchange rate predictive densities under model uncertainty. **Session CC027**. Contributions in Bayesian econometrics. Room: Montague. Monday 14.12.2015 14:30 - 15:50.

Abstract CO1796: D. Stevanovic, R. Kotchoni. Goodness-of-fit and model selection when the regressand is discrete. **Session CO434.** Goodness-of-fit, multiple predictors and multivariate models. Room: G21A. Saturday 12.12.2015 11:25 - 13:05.

Abstract EO1237: A. Munk. Multiscale variational methods with applications in statistical imaging and signal recovery. **Session EO118.** Statistical regularization. Room: MAL 414. Sunday 13.12.2015 14:30 - 16:10.

Abstract CC0457: A. Hawkes, J. Chen, G. Peters, M. Buckle. Baysian non-linear jump-GARCH models with self-excitation in high frequency finance via SMC samplers. **Session CG023.** Contributions on stochastic volatility. Room: MAL 539. Monday 14.12.2015 16:20 - 18:00.

Abstract EO1271: C. Wang. A sensitivity analysis model for longitudinal data with nonignorable intermittent missingness. **Session EO160**. Bayesian analysis of missing data and longitudinal data. Room: Court. Saturday 12.12.2015 14:25 - 16:05.

Abstract EO1103: J. Johndrow, A. Bhattacharya, D. Dunson. Bayesian nonparametric inference on latent graphs. **Session EO062.** High-dimensional latent variable models. Room: G21A. Monday 14.12.2015 10:40 - 11:55.

Abstract EO1100: A. Gordaliza, L.A. Garcia-Escudero, F. Greselin, S. Ingrassia, A. Mayo-Iscar. Robust estimation for mixtures of Gaussian factor analyzers. **Session EO178.** Robust statistical modelling. Room: Montague. Sunday 13.12.2015 16:40 - 18:20.

Abstract EO1087: P. Teran. Abstract definitions of statistical depth for functional data. **Session EO200.** Nonparametric functional data analysis. **Room: CLO B01.** Sunday 13.12.2015 16:40 - 18:20.

Abstract CO0525: M. Burda, A. Prokhorov. Bayesian adaptive sparse copula analysis. **Session CO492.** Analysis of extremes and dependence. Room: MAL B20. Monday 14.12.2015 08:30 - 10:10.

Abstract EO1231: C.-Y. Huang, G. Xu, S.H. Chiou, M.-C. Wang, J. Yan. Joint scale-change models for recurrent events and failure time. **Session EO210.** Modeling and statistical inference of recurrent events. Room: MAL B20. Saturday 12.12.2015 16:35 - 18:40.

Abstract CO0961: C. Pancaro, D. Zochowski, M. Gross. Assessing cross-sectoral spillover potential among banks, shadow banks and insurance companies. **Session CO408.** Monitoring and tracking dependence. Room: SH349. Sunday 13.12.2015 10:55 - 13:00.

Abstract CC1744: V. Candila, A. Scognamillo. On probability forecasts from betting odds: The CaSco normalization. **Session CG357.** Contributions on evaluation of forecasting. Room: MAL 632. Monday 14.12.2015 16:20 - 18:00.

Abstract EO0824: Q. Li, J. Fan, G. Cheng, Y. Wang, Q. Li. High dimensional factor model: The blessing of dimensionality. **Session EO072.** Theoretical foundation of big data. Room: SH349. Sunday 13.12.2015 08:45 - 10:25.

Abstract CC1452: D. Delle Monache, M. Marcellino, I. Petrella, F. Venditti. Shrinking time varying VARs: A regularized score driven approach. **Session CG349.** Contributions on time-vaying parameters and Kalman filter. Room: MAL 539 Sunday 13.12.2015 16:40 - 18:20.

Abstract CO0316: L. Benati. Permanent and transitory components of house prices fluctuations. **Session CO544.** Modelling and computation in macro-econometrics. Room: MAL B33. Sunday 13.12.2015 08:45 - 10:25.

Abstract CO0284: P. Gagliardini. A diagnostic criterion for approximate factor structure**. Session CO568.** Modelling risk. Room Holden. Saturday 12.12.2015 11:25 - 13:05.

Abstract CO0913: G. Morelli, M. Bernardi, L. Petrella. NonparaSkew graphical models for systemic risk. **Session CO516.** Risk and volatility modelling. Room Athlone. Sunday 13.12.2015 10:55 - 13:00.

Abstract EO0944: A. Allignol, S. Friedrich, J. Beyersmann. Stabilised Aalen-Johansen estimator of the transition probabilities to protect against too small risk sets. **Session EO136.** Methods for the analysis of semi-competing risks data. Room MAL B33. Saturday 12.12.2015 11:25 - 13:05.

Abstract CO1253: M. Binder, S. Soofi Siavas. Measuring global financial connectedness. **Session CO388**. Structure in multivariate and high dimensional time series. Room Chancellor's Hall. Saturday 12.12.2015 16:35 - 18:40.

Abstract EO1637: A. Mayo-Iscar, L.A. Garcia-Escudero, A. Gordaliza, C. Matran. Automatized proposals based on trimming and constraints for mixture modelling and clustering estimation. **Session EO222**. Statistical methods for big data and antifraud analysis. Room MAL B36. Saturday 12.12.2015 11:25 - 13:05.

Abstract EO0760: H. Hult. Large deviations for weighted empirical measures arising in importance sampling. **Session EO060**. Applications of empirical measures and empirical processes. Room MAL B29. Saturday 12.12.2015 11:25 - 13:05.

Abstract EO1076: S. Lahiri. Bootstrap prediction intervals. **Session EO046**. Resampling procedures for dependent data. Room: CLO 101. Saturday 12.12.2015 16:35 - 18:40.

Abstract EO1428: I. Pelagia, J. Pan. Variable selection for the Cox proportional hazard frailty model. **Session EO284. Recent developments in semiparametric analysis of survival data.** Room: **Woburn.** *Monday 14.12.2015* 10:40 - 11:55.

Changes of presenting author:

Abstract CO1073: On the implications of time variation in reduced rank econometric models for Bayesian forecasting. New presenting author: H. van Dijk. **Session CO400.** Bayesian econometrics. Room: MAL 532. Monday 14.12.2015 08:30 - 10:10.

Abstract CO1345: Convex Phillips curves: Literature review, a theoretical model and an empirical analysis for the Euro area. New presenting author: W. Semmler. **Session CO657.** Regime change modeling in economics and finance II. Room: MAL B36. Sunday 13.12.2015 16:40 - 18:20.

- ### Changes in the abstract:

Abstract EP1625: Evolution of HIV diagnoses in AIDS patients. New co-authors: Y. Roman-Montoya. **Session EP653.** Poster Session I. Room: Macmillan Hall and Crush Hall. Saturday 12.12.2015 14:25 - 16:05.

- ### Changes of order in the session:

Session EG009: Contributions on statistics for functional data. The next abstract will be the first one: **Abstract EC1628:** J. Portela, A. Munoz, E. Alonso. Hilbertian ARMA model for forecasting functional time series. Room: Montague. Monday 14.12.2015 16:20 - 18:00.