

Program Joint Workshop CRC 649 – CRC 823 Kloster Drübeck

All slots are 30 minutes presentation and 10 minutes discussion

Sunday, 29. April

Arrival / Check in

13:00-14:15 Lunch

14:15-14:20 Official Welcome: Wolfgang Härdle

Session 1

14:20 - 15:00 Yakov Ritov The Bayesian Paradigm on High Dimensions
Discussant: Weining Wang

15:00 - 15:40 Melanie Schienle Semiparametric Estimation with Generated Covariates
Discussant: Walter Krämer

--- Coffee break ---

Session 2

16:20 – 17:00 Dominik Wied An efficient and robust test for a change-point in correlation
Discussant: Julia Schaumburg

17:00 – 17:40 Ostap Okhrin Realized Copula
Discussant: Holger Dette

18:30 Dinner

Monday, 30. April

Session 3

09:30 – 10:10 Maria Grith An Axiomatic and Data Driven View on the EPK Paradox
Discussant: Maarten van Kampen

10:10 – 10:50 Holger Dette New estimators of the Pickands dependence function
Discussant: Ostap Okhrin

--- Coffee break ---

Session 4

11:20 - 12:00 Julia Schaumburg Interactions of Extreme Market and Credit Spread Risks
Discussant: Jonas Vogt

12:00 – 12:40 Weining Wang Tying the straps tighter for Generalized linear models
Diskussant: Mathias Arnold

--- Lunch + Walk ---

Session 5

14:40 - 15:20 Wolfgang Härdle Functional Data Analysis for Generalized Quantile Regression
Discussant: Dominik Wied

15:20 - 15:50 Markus Bibinger Inference for multidimensional high frequency data
Discussant: Philip Messow

--- Coffee break ---

Session 6

16:30 -17:10 Peter Malec Nonparametric Kernel Density Estimation Near the Boundary
Discussant: Wolfgang Härdle

17:10 -17:50 Gustav Haitz Order book dynamics of high frequency asset price jumps
Discussant:

17:50 -18:30 Clemens Heine, Springer Ebook publishing and XML

19:00 Dinner

Tuesday, 01. Mai

Session 7

8:30 - 9:10 Ming Yuan Efficient Portfolio Selection in a Large Market
Discussant: Brenda Lopez-Cabrera

9:10- 9:50 Brenda Lopez-Cabrera State Price Densities implied from Weather Derivatives
Discussant: Gustav Haitz

9:50 – 10:30 Walter Krämer Testing for a change in the dependence structure of financial asset returns
Discussant: Maria Grith

Check out / Departure