TIME SERIES MODELS BREAKS AND APPLICATIONS

Workshop

February 1-3, 2012

Institute of Stochastics
Karlsruhe Institute of Technology

Program

Wednesday:

15.00 -16.00 **Registration** and welcome coffee

16.00 - 17.15 Chair: Kirch

Welcome words

Steinebach *Detecting changes in the drift via invariance*

Gombay *Sequential monitoring and change detection*

17.15 -17.30 Break

17.30 - 18.30 Chair: Dehling

Aston *Power analysis and projections in functional change point analysis with applications to fMRI*

Horváth *A test of significance in functional quadratic regression*

Thursday:

9.30 - 10.30 Chair: Henze

Hörmann *Dependent functional linear models with applications to monitoring structural change*

Steland *On sequential limit theorems for samples of randomized functions*

10.30 - 11.15 Coffee break

11.15 - 12.45 Chair: Klar

Schmid *Monitoring the mean vector and covariance matrix of multivariate time series*

Hušková *Change-point detection in panel data*

Wied *Testing for structural changes in the dependence structure at an unkown point in time*

13.00 - 14.15 Lunch break

14.15 - 15.45 Chair: Fried

Francq *Strict stationarity testing and estimation of explosive and stationary GARCH models*

Meintanis *A research program for Fourier-type inference for conditional volatility models*

Introduction to posters

15.45 - 17.00 **Poster session** with coffee break

Chochola *Monitoring based on partial sums of M-residuals*

Fremdt *Asymptotic distribution of the delay time in Page's sequential procedure*

Meyer *On the range of validity of the vector autoregressive sieve bootstrap*

Muhsal *Change-point methods for multiple structural breaks and Regime Switching Models*

Nam *Quantifying the uncertainty of changepoints in the wavelet domain.*

Niebuhr *Linear processes on lattices - asymptotics for auto-covariances and integrated periodograms*

Ninomiya *AIC for estimating the number of structural breaks*

Selk *Testing for a change of the innovation distribution in nonparametric autoregression - the sequential empirical process approach*

Timmermann *Detecting a gradual change in an open-end setting*

Torgovitski *A Darling-Erdős-type CUSUM-procedure for functional data*

Wendler *Robust change point detection under dependence*

17.00 - 18.30 Chair: Dehling

Zeileis *Testing, monitoring and dating structural changes in exchange rate regimes*

Prašková *Sequential robust testing of stability in CAPM model*

Tjøstheim *Local Gaussian correlation detecting financial cointegration*

18.30 - open end **Conference dinner**

A short (10-15 mins) walk will take us to the location of our conference dinner at the Badische Weinstuben.

Friday:

9.30 - 10.30 Chair: Henze

Tadjuidje-Kamgaing *Shrinkage estimation for multivariate Hidden Markov Mixture Models*

Introduction to posters

10.30 - 11.45 **Poster session** with coffee break

Chan *Darling–Erdős type statistics for panel data*

Dvořák *Efficient score test for vector autoregressive models*

Feng *Bootstrapping realized volatility and realized bipower variation*

Fink *Bootstrap for random coefficient autoregressive models*

Englert *"A first course on time series analysis with SAS", an open-source book project*

Martínez-Ovando *On Bayesian non-parametric modelling of time-series data*

Mihalache *Change-point analysis based on estimating functions*

Starinskia *Detecting change-points in AR time series with dependent errors*

Tashpulatov *Estimating the volatility of electricity prices: The case of the England and Wales wholesale electricity market*

Vogel *An efficient and robust test for a change-point in correlation*

Zaiats *Statistical inference for partially observed systems*

11.45 - 12.45 Chair: Fried

Franke *Change point analysis for time series of counts*

Fokianos *Robust estimation for time series following GLM*

13.00 - 14.00 Lunch break

14.00 - 15.30 Chair: Kirch

Aue *Segmenting mean-nonstationary time series via trending regressions*

Kreiss *Bootstrapping stationary and locally stationary processes*

Beran *On bootstrap based detection of discontinuities in trend functions under long memory*