

PROGRAM

May 23, Wednesday morning

8:30 Registration

9:30 Opening address

Wolfgang von der Linden, vice rector of Graz University of Technology

10:00 R. Davis: Inference for Lévy-driven continuous-time ARMA processes

10:35 Q. Yao: Modelling multivariate volatilities by common factors

COFFEE BREAK

11:40 B. Pötscher: Sparse estimators and the oracle property, or the return of Hodges' estimator

12:15 T. Teräsvirta: Modelling multivariate autoregressive conditional heteroskedasticity with the double smooth transition conditional correlation GARCH model

May 23, Wednesday afternoon

14:00 L. Giraitis: Nonstationarity–extended local Whittle estimation

14:35 S. Lazarova: Inference on the time of break

15:10 -16:00 **Poster session + Break**

Z. Horváth: Ratio tests for change point detection

P. Mayer: Identification of the local speed function in a Lévy model for option pricing

M. Reimherr: Estimation of the reaction time to a change in linear models

J. Schauer: Asymptotics of bootstrap and permutation statistics for stable samples

O. Wintenberger: Asymptotic normality of the quasi maximum likelihood estimator for multidimensional conditionally heteroscedastic processes

16:00 S. Hörmann: Augmented GARCH sequences, dependence and asymptotics

16:35 R. Kulperger: Discrete time series and option pricing

18:00 **Conference reception**

May 24, Thursday morning

- 9:00 P. Zaffaroni: Whittle estimation of exponential volatility models
9:35 M. Deistler: A structure theory for generalized linear dynamic factor models (GDFM's)

COFFEE BREAK

- 10:40 W. K. Li: Testing for threshold moving average with conditional heteroscedasticity
11:15 J. Steinebach: Monitoring risk in the Sparre Andersen ruin model

May 24, Thursday afternoon

- 14:00 R. Zitikis: Easily verifiable conditions for weak convergence of stochastic processes
14:35 P. Doukhan: Weak dependence, models and some applications

COFFEE BREAK

- 15:40 H. Yu: Test for symmetry of innovation distributions in GARCH models
16:15 P. Kokoszka: Tests of independence for functional observations

May 25, Friday morning

- 9:00 M. Hušková: Detection of changes in autoregressive time series models
9:35 S. Fotopoulos: Asymptotic distribution of the maximum likelihood estimate of a change-point under smooth changes

COFFEE BREAK

- 10:40 A. Aue: Distinguishing between random walks and changes in the mean
11:15 E. Gombay: Change detection in autoregressive time series

May 25, Friday afternoon

- 14:00 J.-M. Zakoian: A class of stochastic unit-root bilinear processes
14:35 C. Francq: Testing that some GARCH coefficients are equal to zero

COFFEE BREAK

- 15:40 C. Starica: The stock markets of Europe: globalization or European integration?
16:15 A. Zeileis: Structural change tools for currency regime classification

May 26, Saturday morning

9:00 R. Leipus: Time series aggregation, disaggregation and long memory

9:35 D. Surgailis: The increment test for long memory

10:10 G. Teyssière: Long-range dependence and multiple change-points in multivariate time series