PROGRAM

May 23, Wednesday morning

9:50 Opening
10:00 J. Steinebach: Sequential monitoring of CAPM betas
10:35 C. Francq: GARCH models without positivity constraints: Exponential or Log GARCH ?

COFFEE BREAK

11:40 P. Zaffaroni: On moment conditions for quasi-maximum likelihood estimation of multivariate ARCH models
12:15 O. Wintenberger: Parametric inference and forecasting for continuously invertible volatility models

May 23, Wednesday afternoon

14:30 B. Pötscher: On the size and power of heteroscedasticity and autocorrelation robust tests in time series regression models
15:05 K. Yamaguchi: Estimating a change point in the long memory parameter

COFFEE BREAK

16:10 R. Leipus: Asymptotics of partial sums of linear processes with changing memory parameter
16:45 D. Surgailis: Nonparametric estimation of the local Hurst function of multifractional Gaussian processes

May 24, Thursday morning

9:00 M. Deistler: Generalized linear dynamic factor models
9:35 Z. Prášková: Monitoring procedures in RCA models

COFFEE BREAK

10:40 N. H. Chan: Group LASSO for structural break time series
11:15 M. Hušková: Change–point detection in panel data

May 24, Thursday afternoon

14:00 W. B. Wu: Efficient estimation of copula-based semiparametric Markov models
14:35 M. Barigozzi: Which model to match?

COFFEE BREAK

15:40 -17:00 **Poster session I**

J. Chan: Darling–Erdős limit results for change-point detection in panel data
S. Fremdt: Asymptotic distribution of the delay time in Page's sequential procedure
B. Peštová: Ratio type statistics for detection of changes in mean and the block bootstrap method
H. Timmermann: Detecting a gradual change in an open-end setting
L. Torgovitski: Change-point detection in functional observations

18:30 **Conference reception**

May 25, Friday morning

9:00 P. Doukhan: Subsampling extremes of time series
9:35 L. Giraitis: Inference on stochastic time-varying coefficient models

COFFEE BREAK

10:40 H. Raissi: Testing second order dynamics for autoregressive processes in presence of time-varying variance
11:15 J.-M. Zakoian: Risk-parameter estimation in volatility models

May 25, Friday afternoon

14:00 R. Davis: Limit theory for the largest eigenvalues of a sample covariance matrix from high-dimensional observations with heavy tails
14:35 M. Lippi: One-sided representations of generalized dynamic factor models

COFFEE BREAK

15:40 -17:00 **Poster session II**

S. Cai: Parametric inference and forecasting for continuously invertible volatility models
X. Li: Prediction of quantiles by statistical learning and application to GDP forecasting
A. Bazarova: Trimming of dependent sequences and applications
M. Pešta: Asymptotics versus bootstrapping in errors-in-variables models with dependent errors
G. Rice: Weak convergence of partial sums in Hilbert spaces with an application

May 26, Saturday morning

9:00 H. Dehling: Robust change-point tests for dependent data
9:35 C. Kirch: Testing for stability in nonlinear autoregressive models

COFFEE BREAK

10:40 R. Gabrys: Monitoring the intraday volatility pattern
11:15 E. Paparoditis: The hybrid wild bootstrap for time series