HEJNICE SEMINAR 11-14.02.2010

Day	Time	Speaker	Title
Thursday (11.02.2010)	14:00-15:30	M. Reiss	Why is Volatility Estimation Under Microstructure Noise So Difficult?
	15:30-16:00		**Coffee Break**
		1st Session	**Chair: J. Schaumburg**
	16:00-16:30	A. Mihoci	Locally Adaptive Multiplicative Error Models
	16:30-17:00	M. Elagin	Market Monitoring Using Structure Adaptive Methods
	17:00-17:30	B. Choros	Understanding the Risk of CDOs
	17:30-18:00		**Coffee Break**
		2nd Session	**Chair: V. Panov**
	18:00-18:30	E. Silyakova	Genetics and/of Basket Options
	18:30-19:00	J. Söhl	Asymptotic Normality in Exponential Levy Models
	19:00-20:00		**Dinner**
Friday (12.02.2010)	09:00-15:30		**Sport Activities**
		1st Session	**Chair: M. Osipenko**
	15:30-16:00	A. Groß-Klußmann	Density Forecasts of The Bid-Ask Spread
	16:00-16:30	F. Yang	Bayesian Estimation and Forecasting of A Stochastic Volatility Model
	16:30-17:00		**Coffee Break**
		2nd Session	**Chair: A. Groß-Klußmann**
	17:00-17:30	W. Wang	Local Quantile Regression
	17:30-18:00	M. Osipenko	Risk Premium on Temperature and Functional PCA for Temperature Variation
	18:00-18:30	M. Bibinger	Estimating the Quadratic Covariation of Asynchronously Observed Ito Processes Under Microstructure Noise
	19:00-20:00		**Dinner**
Saturday (13.02.2010)		**1st Session**	**Chair: M. Guo**
	09:00-09:30	F. Schulze	Spatial Dependencies in German Labor Markets
	09:30-10:00	S. Stahlschmidt	Graphical Models and Markov Blankets
	10:00-10:30	J. Schaumburg	CoVaR
	10:30-11:00		**Coffee Break**
		2nd Session	**Chair: A. Mihoci**
	11:00-11:30	E. A. Duran	Confidence Bands for Partial Linear Expectile Regression
	11:30-12:00	L. Kyj	Forcasting High Dimensional Covariance Matrices
	12:00-13:30		**Lunch**
		3rd Session	**Chair: T. Polak**
	13:30-14:00	L. Groth & M. Guo	Adaptive Interest Rate Modeling
	14:00-14:30	R. Huang	Gaussian Process Modeling with Financial Market Data
	14:30-15:00	V. Panov	Non-Gaussian Component Classification with Applications to American Option Pricing
	15:00-15:30		**Coffee Break**

		4th Session	**Chair: F. Schulze**
	15:30-16:00	M. Grith & M. Schienle	Estimating PK by Basis Expansion
	16:00-16:30	L. Hoffmann	Dynamic SVM and Credit Risk
	16:30-17:00	**Coffee Break**	
		5th Session	**Chair: E. Silyakova**
	17:00:17:30	P. Malec	A Zero-Augmented MEM
	17:30-18:00	T. Polak	Combination of Forecasts
	18:00-19:30	**Dinner**	
	19:30-21:00	**Scheduling of Summer Term 2010**	
Sunday (14.02.2010)	10:00-11:00	**Departure**	