Berlin-Stettin Workshop 2015

“Financial Application of Advanced Statistical Methods”

Oberbarnim, Germany

28-30.07.2015

The main goal of this workshop is to bring together senior and junior researchers from the Ladislaus von Bortkiewicz Chair of Statistics (Humboldt Universität zu Berlin) and Institute of Econometrics and Statistics (University of Szczecin).

The focus will be laid on:
1. Financial econometrics
2. High-dimensional statistics

Speakers

LVB Institute

Wolfgang Karl Härdle
Chen Huang
Meng-Jou Lu
Alona Zharova
Shi Chen
Lei Fang

STETTIN Institute

Jacek Batog
Mariusz Doszyn
Krzysztof Dmytrow
Elzbieta Babula
Malgorzata Guzowska

Venue

Haus Tornow am See
Am Tornowsee 1d
15377 Oberbarnim
OT Pritzhagen
Germany

For more information about the location click here.

Schedule

Day	Time	Title	
Tuesday (28.07.2015)	14:00	Departure from LvB Institute	
	14:20-15:11	Take train to Erkner Bahnhof	
	15:30	Cycling to Haus Tornow am See	
Wednesday (29.07.2015)	**1st Session**		
	09:00	Opening	
	09:00-09:30	Wolfgang Härdle	CRIX - the CRyptocurrency IndeX
	09:30-10:00	Jacek Batog	Marginal income convergence: horizontal and vertical
	10:00-10:30	**Coffee Break**	
	2nd Session		
	10:30-11:00	Lei Fang	Mortality model for multi-populations: a semiparametric comparison approach
	11:00-11:30	Mariusz Doszyn	Effectiveness of sales forecasting systems in case of zero-inflated time series
	12:00-13:30	**Lunch**	
	3rd Session		
	14:30-15:00	Shi Chen	Inflation co-movement across countries in multi-maturity term structure: an arbitrage-free approach
	15:00-15:30	Krzysztof Dmytrow	Application of taxonomic methods in selection of locations in the process of order-picking in the warehouse
	15:30-16:00	**Coffee Break**	
	4th Session		
	16:00-16:30	Chen Huang	Expectile analysis for high-dimensional time series with factors
	16:30-17:00	Alona Zharova	A comparison of academic ranking scales
	17:30-19:30	**Dinner**	
Thursday (30.07.2015)	**1st Sesstion**		
	09:00-09:30	Meng-Jou Lu	Copulae based factor model for credit risk analysis
	09:30-10:00	Malgorzata Guzowska	Examination of the quality of tail index distribution estimators for small-sample size

Organization and Contact Information

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