



Digital Economy & Decision Analytics

Q-Kolleg mini-conference in 2017

Address: The Statistical Consulting Centre Lab at S16-05-96, Department of Statistics and Applied Probability, Block S16, Level 7, 6 Science Drive 2, Faculty of Science, National University of Singapore, Singapore 117546

Thursday, 23 February 2017 (Afternoon)	
13:00-13:15	Opening Address Prof. Dr. Wolfgang Karl HÄRDLE (Ladislaus von Bortkiewicz Chair of Statistics, Humboldt-Universität zu Berlin) Simon TRIMBORN (Ladislaus von Bortkiewicz Chair of Statistics, Humboldt-Universität zu Berlin)
13:15-13:45	Dynamic Topic Modelling for Cryptocurrency Community Fora Wolfgang Karl HÄRDLE (Ladislaus von Bortkiewicz Chair of Statistics, Humboldt-Universität zu Berlin)
13:45-14:05	Sparse Adjacency Matrix for NAR models Simon TRIMBORN (Ladislaus von Bortkiewicz Chair of Statistics, Humboldt-Universität zu Berlin)
14:05-14:25	Regularized text logistic regression analysis with unstructured reviews on food and service Peng LIU (Department of Statistics and Applied Probability, National University of Singapore)
14:25-14:45	The behavior of electricity prices at the German intraday market Johannes STOIBER (Humboldt-Universität zu Berlin)
14:45-15:05	Forecasting Electricity Prices with Warping Functional AutoRegressive Dynamics Jiejie ZHANG (Department of Statistics and Applied Probability, National University of Singapore)
15:05-15:25	Unsupervised topic modelling of scientific research paper Ken Hubertus Bernardus SCHRÖDER (Humboldt-Universität zu Berlin)
15:25-15:45	Functional ARX model with applications to German gas flows prediction Wee Song CHUA (Department of Statistics and Applied Probability, National University of Singapore)
15:45-16:05	Adaptive Weights Clustering (AWC) and its application in Text Mining Larisa ADAMYAN (Humboldt-Universität zu Berlin, IRTG 1792, WIAS)
16:05-16:25	Contemporary market making frameworks Hoang Hai TRAN (Department of Statistics and Applied Probability, National University of Singapore)
16:25-16:45	A network model for CCP Liquidity Risk Stress Testing under incomplete information Xin Yee LAM (Department of Mathematics, National University of Singapore)
16:45-17:05	How does the market react to cooling measures? The case of Singapore Taojun XIE