



## IRTG: High-Dimensional Non-Stationary Time Series Analysis

### Seminar@Motzen

12. – 14. July 2017

Hotel Residenz am Motzener See, Töpchiner Str.4, 15749 Mittenwalde

### Wednesday , 12.07.17

#### Opening Session

13:00 - 13:45	Arrival and Check-In
13:45 - 14:00	Welcome

#### Presentations: A

13:30 - 14:00	Wei Biao WU: Gaussian Approximation for High Dimensional Time Series
14:00 - 14:30	Lun-Kang (Ryan) LIU: Money Ball : Modeling MLB Hitting Data by Copulae
14:30 - 15:00	Lenka Zbonakova: Penalized Adaptive Method
15:00 - 15:30	Coffee Break

#### Presentations: B

15:30 - 16:00	Yegor Klochkov: Total maximum likelihood approach for errorEIV regression
16:00 - 16:30	Efimov, Kirill: TBA
16:30 - 17:00	Katerina Papagiannouli: Optimal rate of convergence for estimating covariance in the presence of Jumps
17:00 - 17:30	Coffee Break

#### Presentations: C

17:30 - 18:00	Larisa Adamyan: Assignments of JEL codes via Adaptive weights clustering
18:00 - 18:30	Cathy YH CHEN: Textual Sentiment, option information and stock predictability
18:30 - 19:00	TBA
19:00	Dinner

Thursday 13.07.17

### Short Course: D

07:00 - 09:00	Breakfast
09:00 - 10:30	Hans G Müller: Basics of Functional Data Analysis, Functional Principal Component Analysis
10:30 - 11:00	Coffee Break

### Presentations: E

11:00 - 11:30	Ya QIAN: SMU project
11:30 - 12:00	Yacoov Ritov: „Fair enough“, remarks on discrimination, fairness, and good faith in machine learning”
12:00 - 12:30	Lining YU: Tail Event Driven Factor Augmented Dynamic Model
12:30 - 13:00	Alona Zharova: Measuring research performance of individuals, research groups and universities
13:00 - 15:00	Lunch Break

### Short Course: F

15:00 - 16:30	Hans G Müller: Functional Regression
16:30 - 17:00	Coffee Break

### Presentations: G

17:00 - 17:30	Kim, Kun Ho: Bayesian Time Series Regression with Nonparametric Modeling of Autocorrelation
17:30 - 18:00	Petukhina, Alla: TBA
18:00 - 18:30	Wesselhöfft, Niels: Estimation of low-frequency risk measures by high-frequency data
19:00	BBQ   Dinner

**Friday, 14.07.17**

<b>Short Course: H</b>	
07:00 - 09:00	<b>Breakfast and Check-Out</b>
09:00 - 10:30	<b>Hans G Müller: Correlation, Connectivity and Densities; Repeated Functional Data</b>
10:30 - 11:00	<b>Coffee Break</b>
11:00 - 11:30	<b>Zakiyeva, Nazgul: An empirical comparison of machine learning and functional time series analysis in forecasting of wind power generation</b>
11:30 - 12:00	<b>Melzer, Awdesch: Forecasting high dimensional wind power curves</b>
12:00	<b>Departure</b>

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**Orga: AMZ, NW, WKH**