HUMBOLDT-UNIVERSITÄT ZU BERLIN

IRTG: High Dimensional Nonstationary Time Series

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	
14:00 - 14:20	**Wu, Weibiao: Gaussian Approximation for High Dimensional Time Series**
14:20 - 14:40	**Liu, Lun-kang (Ryan): Money Ball : Modeling MLB Hitting Data by Copulas**
14:40 - 15:00	**Zbonakova, Lenka: Penalized Adaptive Method**
15:00 - 15:30	**Coffee Break**

Presentations: B	
15:30 - 15:50	**Klochkov, Yegor: Total maximum likelihood approach for errors-in-variables regression**
15:50 - 16:10	**Efimov, Kirill: Adaptive weights clustering**
16:10 - 16:30	**Papagiannouli, Katerina: Optimal rate of convergence for estimating covariance in the presence of Jumps.**
16:30 - 16:50	**Adamyan, Larisa: Assignments of JEL codes via Adaptive weights clustering**
16:50 - 17:30	**Coffee Break**

Presentations: C	
17:30 - 18:00	**Chen, Cathy YH: Textual Sentiment, option information and stock predictability**
18:00 - 19:00	**Leisure time and sport activities**
19:00	**Dinner**

Thursday 13.07.17

Short Course: D	
06:00 - 09:00	**Breakfast**
09:00 - 10:30	**Hans G Müller: Basics of Functional Data Analysis, Functional Principal Component Analyis**
10:30 - 11:00	**Coffee Break**

Presentations: E	
11:00 - 11:20	**Qian, Ya: Are Jumps Induced by News? - Evidence from Firm Level Analysis**
11:20 - 11:40	**Huang, Chen: Robust Inference for Quantile Predictive Regressions with Persistent Predictors**
11:40 - 12:00	**Chen, Ying: Sparse-Group Network Autoregressive Model for Cryptocurrencies**
12:00 - 12:20	**Ritov, Yaakov: „Fair enough", remarks on discrimination, fairness, and good faith in machine learning**
12:20 - 12:40	**Yu, Lining: Tail Event Driven Factor Augmented Dynamic Model**
12:40 - 13:00	**Zharova, Alona: 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 - 17:20	Chen, Shi: Vast network analysis for limit order books
17:20 - 17:40	Petukhina, Alla: Crypto-currency portfolio strategies
17:40 - 18:00	Wesselhöfft, Niels: Estimating low-frequency risk measures by high-frequency data
18:00 - 18:10	Nazaretyan, Lusine: Text Mining the ECB communication
18:10 - 19:00	Leisure time
19:00	BBQ	Dinner

Friday, 14.07.17

Short Course: H	
06:00 - 09:00	Breakfast and Check-Out
09:00 - 10:30	Hans G Müller: Correlation, Connectivity and Densities; Repeated Functional Data
10:30 - 11:00	Coffee Break
11:00 - 11:20	Zakiyeva, Nazgul: An empirical comparison of machine learning and functional time series analysis in forecasting of wind power generation
11:20 - 11:40	Melzer, Awdesch: Forecasting high dimensional wind power curves
11:40 - 12:00	Liang, Chong: Determination of VECM with diverging dimensions
12:00	Departure