



Research Center for Statistics

Research Seminars – 2016-2017

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| 30 September 2016 | Andrea Cerioli - University of Parma, Italy
<i>Goodness-of-fit testing for the Newcomb-Benford law and the detection of frauds in international trade</i> |
| 7 October 2016 | Giampiero Marra - University College London, UK
<i>On the Specification and Estimation of Bivariate Copula-Based Regression Models</i> |
| 21 October 2016 | Richard Spady - University of Oxford, UK
<i>Spline-Spline Methods for the 'Nonparametric' Estimation of Conditional Distribution Functions</i> |
| 28 October 2016 | Patrick Gagliardini - Università della Svizzera Italiana, Switzerland
<i>Diagnostic Criterion for Approximate Factor Structure</i> |
| 18 November 2016 | Ostap Okhrin - Technische Universität of Dresden, Germany
<i>Penalized Estimation of Hierarchical Archimedean Copula</i> |
| 25 November 2016 | Sandra Paterlini - EBS Universität für Wirtschaft und Recht, Germany
<i>Sorting out your Investments: Sparse Portfolio Construction via the ordered L1-Norm</i> |
| 2 December 2016 | Matteo Barigozzi - London School of Economics, UK
<i>Simultaneous multiple change-point and factor analysis for high-dimensional time series</i> |
| 16 December 2016 | William Aeberhard - Dalhousie University, Canada
<i>Robust fitting of state-space models with application to fish stock assessments</i> |
| 15 February 2017 | Gael Martin - Monash University, Australia
<i>Asymptotic Properties of Approximate Bayesian Computation</i> |
| 17 March 2017 | Michael Vogt - University of Bonn, Germany
<i>Classification of nonparametric regression functions in large panels</i> |
| 31 March 2017 | Maria-Jose Lombardia - University of Coruna, Spain
<i>Mixed Generalized Akaike Information for Small Area Models</i> |



**UNIVERSITÉ
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**GENEVA SCHOOL OF ECONOMICS
AND MANAGEMENT**
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- 7 April 2017 **Anders Nielsen** - Technical University of Denmark, Denmark
Non-standard model building exemplified by fish stock assessment
- 28 April 2017 **Anne-Catherine Favre** - Institut National Polytechnique de Grenoble, France
A spatio-temporal model for extreme precipitation simulated by a climate model
- 5 May 2017 **Johannes Lederer** - University of Washington, USA
A General Framework for Uncovering Dependence Networks
- 12 May 2017 **Rainer Dahlhaus** - Universität Heidelberg, Germany
Volatility Decomposition and Online Volatility-Estimation in Models with a Time Shift
- 19 May 2017 **Diego Ronchetti** - University of Groningen, Netherlands
Comparing Asset Pricing Models by the Conditional Hansen-Jagannathan Distance