UNIVERSITÉ DE GENÈVE

GENEVA SCHOOL OF ECONOMICS AND MANAGEMENT
Research Center for Statistics

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Research Seminars – 2016-2017

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

7 April 2017	**Anders Nielsen** - Technical University of Denmark, Denmark *Non-standard model building examplified 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*