

CFE'09 - Windows Internet Explorer

http://www.dcs.bbk.ac.uk/cfe09/programmeAll.html

Suche im Internet

Julia Götz - Outlook Web Acc... Publikationsdatenbank CFE'09

C292: L. Meligkotsidou, E. Tzavalis, I. Vrontos  
A Bayesian analysis of unit roots in panel data models with cross-sectional dependence

C073: M. Demetrescu, A. Tarcolea  
A panel examination of long-range dependence in DAX volatilities

**Session CS65** **Room: 8**

**Quantitative risk management 1** Thursday 29.10.2009 10:50 - 12:30

Chair: Marc Paolella Organizer: Marc Paolella

C185: T. Bellotti, J. Crook  
An exercise in stress testing for retail credit cards

C284: H. Tsukahara  
Estimation of distortion risk measures

C260: M. Wolf, D. Wunderli  
Fund-of-funds construction by statistical multiple testing methods

C012: J. Krause, M. Paolella, M. Haas  
Fast estimation of highly parameterized GARCH models

**Parallel session C** Thursday, 29.10.2009 14:00 - 16:00

**Session ES05** **Room: 5**

**Statistical signal extraction and filtering 1** Thursday 29.10.2009 14:00 - 16:00

Chair: D.S.G Pollock Organizer: D.S.G. Pollock, Tommaso Proietti and Esther Ruiz

E217: S. Pollock, E. Mise  
Alternative methods of seasonal adjustment

E070: T. Proietti, A. Luati  
Low-pass filter design using locally weighted polynomial regression and discrete prolate spheroidal sequences

E137: A. Luati, T. Proietti  
Hyper-spherical and elliptical stochastic cycles

E221: M. Deistler, B. Anderson, A. Filler, C. Zinner, W. Chen  
Generalized linear dynamic factor models: an approach via singular autoregressions

**Session ES24** **Room: 6**

**Advances in robust data analysis** Thursday 29.10.2009 14:00 - 16:00

Chair: Luis Angel Garcia-Escudero Organizer: Alfonso Gordaliza and Luis Angel Garcia-Escudero

E076: P. Alvarez Esteban  
Statistical applications of over-fitting due to trimmings

E097: T. Bellini, M. Riani  
Robust analysis of default intensity

E082: S. Kuhnt  
An outlier robust Edwards-Havranek procedure for graphical models

E123: R. Romera, D. Pena  
Robust partial least squares regression

E061: L. Garcia-Escudero, A. Gordaliza, A. Mayo-Isacar  
Tolerance zones through robust clustering techniques

**Session ES34** **Room: 3**

**Statistical applications with fuzzy sets** Thursday 29.10.2009 14:00 - 16:00

Chair: Frank Klawonn Organizer: Ana Colubi

E037: E. Bongiorno, G. Aletti, V. Capasso  
A fuzzy set-valued stochastic framework for birth-and-growth process. Statistical aspects.

E063: A. Colubi, E. Fernandez, S. Anadon  
Reconstruction of flood chronologies on the basis of historical information

E120: M. Gil, G. Gonzalez-Rodriguez, A. Ramos-Guajardo  
Collecting and analyzing survey data using fuzzy random variables

E178: G. Avata

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Start CFE'09 - Windows Int... 08:46