

Statistics, Econometrics and Finance Workshop -
August 26, 2017, Sala 1-35 casa central PUCV

Program

Saturday 26:

8:30 - 9:00: Registration

9:00 - 9:10: Opening by Maria Angelica Maulen Yañez (Pontificia Universidad Católica de Valparaíso)

Session I: Chaired by Rodrigo Herrera.

9:10 - 9:45: Natalia Bahamonde (Pontificia Universidad Católica de Valparaíso)

"A robust closed-form estimator for the GARCH(1,1) model".

9:45 - 10:20: Giovanni Motta (Pontificia Universidad Católica de Chile)

"The short-run and long-run components of financial market volatility".

10:20 - 10:55: Rodrigo Herrera (Universidad de Talca)

"A marked point process model for intraday financial returns: Modelling extreme risk".

10:55 - 11:15: coffee break

Session II: Chaired by Héctor Allende-Cid.

11:15 - 11:40: José Ruelle (Statistician)

"Sampling design for social networks: A case study measuring political abstentionism".

11:40 - 12:15: Freddy Lopez (Pontificia Universidad Católica de Valparaíso)

"Censored regression for anchoveta and sardine catch data".

12:15 - 12:50: Héctor Allende-Cid (Pontificia Universidad Católica de Valparaíso)

"Distributed Machine Learning for Big Data".

12:50 - 15:20: Lunch

Session III: Chaired by Steffen Grønneberg.

15:20 - 15:55: Matthieu Saumard (Conservatoire National des Arts et Métiers)

"Causality of functional time series with applications".

15:55 - 16:30: Hamdi Raïssi (Pontificia Universidad Católica de Valparaíso)

"Testing normality for unconditionally heteroscedastic macroeconomic variables".

16:30 - 17:05: Steffen Grønneberg (BI Norwegian Business School)

"On partial-sum processes of ARMAX residuals".

17:05 - 17:30: coffee break

17:30 - 18:30: Milan Stehlik (Universidad de Valparaíso, Linz Institute of Technology and Johannes Kepler University)

"Negative interest rates: how to deal with them?".

Sunday 27:

Social program: Wine tour at Casa del Bosque Wineries, Casablanca, at 15hrs. Meeting point: Casa central PUCV at 13:45.