First Japan - Belgium Seminar on Time Series and Statistical Finance in Hakone

By Japan-Belgium Research Cooperative Program
(JSPS & FNRS)
October29 - November 1, 2007
At Hotel Marroad Hakone

<u>Organizers</u>

Masanobu TANIGUCHI   and   Marc HALLIN
(Waseda University)   (Universite Libre de Bruxelles)

<u>October 29</u>
  <u>Afternoon</u>
- Opening
  M.Taniguchi (Waseda Univ.)

- Systematic approach for Portmanteau Tests in view of Whittle likelihood ratio
  M.Taniguchi (Waseda Univ.) and T.Amano (Waseda Univ.)

<u>October 30</u>
  <u>Morning</u>
- Testing dynamics in conditional asymmetry: A residual-based approach.
  D.Veredas (Univ. Libre Bruxelles)
  (joint work with P.Lambert and S.Laurent)

- Power properties of empirical likelihood for stationary processes
  K.Tamaki (Waseda Univ.)

- Empirical likelihood approach for non-Gaussian locally stationary processes
  H.Ogata (Waseda Univ.)

Afternoon
- Semiparametric efficiency of quantile regression for scale model with application to ARCH
  H.Taniai (Univ. Libre Bruxelles)

- Resampling Procedure in Estimation of Optimal Portfolios for VAR(p) Returns of Assets
  H.Shiraishi (Waseda Univ.)

October 31
  Morning
- Generalized information criteria in model selection for locally stationary processes
  J.Hirukawa (Niigata Univ.)
  (joint work with H.Solvang Kato (Institute for Cancer Research, Rikshospitalet-Radiumhospitalet), K.Tamaki and M.Taniguchi)

- Pseudo-Gaussian test for common principal components
  T.Verdebout (Univ. Libre Bruxelles)
  (with M.Hallin and D.Paindaveine)

  Afternoon
- Excursion

November 1
  Morning
- A general method for constructing pseudo-Gaussian tests
  M.Hallin (Univ. Libre Bruxelles)
  (with D.Paindaveine)

- Closing
  M.Hallin (Univ. Libre Bruxelles)