Third Japan – Belgium Seminar on Time Series and Statistical Finance

November3–4 , 2008
At Shimoda Tokyu Hotel

Organizers

M. Taniguchi
(Waseda University)
By JSPS

and

M. Hallin & D.Veredas
(Universite Libre de Bruxelles)
By FNRS

■■■   03 November, 2008   ■■■

Morning

< Opening Address >
M. Taniguchi (Waseda University)

♦ Non-regular Estimation Theory for Piecewise Continuous Spectral Densities
M. Taniguchi (Waseda University)

♦ Optimal Rank-Based Testing for Common Principal Components
T. Verdebout (Universite Libre de Bruxelles)
(Joint work with M. Hallin and D. Paindaveine)

Afternoon

♦ Asymptotics of estimating function estimators for RCA models
T. Amano (Waseda University)

♦ Common liquidity factors of European bonds and stocks
C. Mathias (Universite Libre de Bruxelles)

♦ Application of empirical likelihood method to dependent stable distributions

    H. Ogata (Waseda University)

■■■   04 November, 2008   ■■■

Morning

♦ Resampling Procedure to Construct Value at Risk Efficient Portfolios for ARMA-GARCH Returns of Assets

    H. Shiraishi (Waseda University)

♦ Empirical Process of Squared ARCH Series via Quantile Regression

    H. Taniai (Universite Libre de Bruxelles)

♦ Test in flexible models –Hypothesis testing in flexible models–

    A. C. Monti (University of Sannio)

Afternoon

♦ Empirical likelihood method for independent component analysis

    J. Hirukawa (Niigata University)
    (Joint work with H. Ogata)

♦ A Class of optimal tests for symmetry based on Edgeworth approximations

    M. Hallin (Universite Libre de Bruxelles)
    (Joint work with D. Cassart and D. Paindaveine)

♦ Aggregation in linear panel data models

    D. Veredas (Universite Libre de Bruxelles)
    (Joint work with A. Petkovic)

< Closing Address >
    M. Hallin and D. Veredas (Universite Libre de Bruxelles)