

Second Brussels-Waseda Seminar on Time Series and Financial Statistics

PRELIMINARY PROGRAM

Monday, June 23

8h15-8h45 *Welcome of the participants*

8h50-9h00 *Opening address: Prof. Hervé Hasquin, Secrétaire Perpétuel de l'Académie*

Session 1 Chairman: Marc Hallin

9h00-9h45 **Masanobu Taniguchi**, Waseda University
Generalized information criterion.

9h45-10h30 **Denis Bosq**, Université Pierre-et-Marie Curie
On the theory of statistical prediction.

10h30-10h45 *Coffee break*

Session 2 Chairman: Bas Werker

10h45-11h30 **Jan Beirlant**, Katholieke Universiteit Leuven
A perturbed Generalized Pareto distribution and applications to extreme value analysis

11h30-12h15 **Johan Segers**, Université catholique de Louvain
Regularly varying multivariate time series.

12h30-14h00 *Lunch at the Fondation Universitaire*



Session 3 Chairman: Christophe Croux

14h15-15h00 **Paul Deheuvels**, Université Pierre-et-Marie Curie
On the spacings-ratio empirical process.

15h00-15h30 **Junishi Hirukawa**, Niigata University
Large deviation results for discriminant statistics of Gaussian locally stationary processes.

15h30-16h00 **Thomas Verdebout**, Université libre de Bruxelles
Rank-based inference for principal components.

16h00-16h15 Coffee break

Session 4 Chairman: Paul Deheuvels

16h15-17h00 **Guy Mélard**, Université libre de Bruxelles
Autoregressive models with time-dependent coefficients - a comparison between several approaches.

17h00-17h30 **Tomoyuki Amano**, Waseda University
Comparison of Whittle portmanteau tests.

17h30-18h00 **Christophe Ley**, Université libre de Bruxelles
General multivariate skewing mechanisms.

18h00-18h15 Coffee break

Session 5 Chairman: Davy Paindaveine

18h15-18h45 **Nezar Bennala**, Université libre de Bruxelles
Signed-rank optimal tests for random effects in panel data

18h45-19h15 **Hiroaki Ogata**, Waseda University
Applications of CR method for non Gaussian vector stationary processes.

20h30 Conference Dinner



Tuesday, June 24

Session 6 Chairman: Denis Bosq

9h00-9h45 **Davy Paindaveine**, Université libre de Bruxelles
A new approach to R-estimation.

09h45-10h30 **Bas Werker**, Tilburg University
Rank-based unit root testing

10h30-10h45 Coffee break

Session 7 Chairman: Jan Beirlant

10h45-11h30 **Mika Meitz**, Oxford University
Parameter estimation in nonlinear AR-GARCH models

11h30-12h15 **Ramon van den Akker**, Tilburg University
Efficient estimation of marginals by exploiting knowledge on the copula.

12h30-14h00 Lunch at the Fondation Universitaire

Session 8 Chairman: Johan Segers

14h15-15h00 **Christophe Croux**, Katholieke Universiteit Leuven
Robust estimation of multivariate GARCH models

15h00-15h30 **Charles Mathias**, Université libre de Bruxelles
Systematic liquidity risk: literature review and research opportunities.

15h30-16h00 **Hiroshi Shiraishi**, Waseda University
Resampling procedure to construct Value at Risk efficient portfolios for stationary returns of assets.

16h00-16h15 Coffee break



Session 9 Chairman: Masanobu Taniguchi

16h15-17h00 **Catherine Dehon**, Université libre de Bruxelles
Examining the determinants of stocks returns via a quantile regression approach.

17h00-17h45 **David Veredas**, Université libre de Bruxelles
Exposing the intra-day cycles of Value at Risk and trading: A quantile regression approach.

17h45-17h50 *Closing address: Marc Hallin and Masanobu Taniguchi*

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