

STATISTICAL MODELLING OF COMPLEX SYSTEMS

Munich, October 12 – 14, 2006

Program

Thursday, October 12, 2006

09.00-09.45 **Tim Bollerslev (Durham, USA)**
"Realized volatilities, and testable distributional implications for daily stock returns"

09.45-10.15 **Christian Pigorsch (SFB 386/LMU)**
"Statistical assessment of models for very high frequency financial price dynamics"

10.15 – 10.45 COFFEE BREAK

10.45-11.30 **Siem Jan Koopman (Amsterdam)**
"Estimation methods for credit risk models with latent factors"

11.30-12.00 **Emese Lazar (Reading)**
"Continuous Markov switching GARCH"

12.00 – 14.00 LUNCH BREAK

14.00–14.45 **Stephan Klasen (Göttingen)**
"Socio-economic and spatial determinants of sex differences in undernutrition in India"

14.45-15.15 **Tina Marquardt (SFB 386/TUM)**
"Fractional Lévy processes with an application to long memory moving average processes"

15.15 – 15.45 COFFEE BREAK

15.45-16.15 **Aleksej Min (SFB 386/TUM)**
"Zero-inflated generalized Poisson models with regressions effects on the mean, dispersion and zero-inflation levels"

16.15–17.00 **Goeran Kauermann (Bielefeld)**
"Numerically efficient penalized spline smoothing in complex models - taking up the cudgels for the good old Laplace approximation"

17.00-17.30 **Florian Reithinger (SFB 386/LMU)**
"Additive mixed models for high dimensional covariates"

Friday, October 13, 2006

09.00-09.45 **Dirk Husmeier (Edinburgh)**
"Segmenting DNA sequence alignments with Bayesian phylogenetic factorial hidden Markov models"

09.45-10.15 **Susanne Heim (SFB 386/LMU)**
"3d space-varying coefficient model using wavelets"

10.15 – 10.45 COFFEE BREAK

10.45-11.30 **Volkmar Liebscher (Greifswald)**
"Minimum complexity density estimation"

11.30-12.00 **Axel Bauer (SFB386/TUM)**
"Assessment of natural system dynamics by phase-rectified signal averaging and prediction of cardiac risk"

12.00 – 14.00 LUNCH BREAK

14.00–14.45 **Gareth O. Roberts (Lancaster)**
"Exact simulation inference and filtering for diffusions"

14.45-15.15 **Gernot Mueller (SFB 386/TUM)**
"Estimation of the COGARCH(1,1) model"

15.15 – 15.45 COFFEE BREAK

15.45-16.30 **Xihong Lin (Boston)**
"Nonparametric and semiparametric regression for longitudinal/clustered data and multi-dimensional genetic pathway data"

16.30–17.00 **Paul Eilers (Leiden)**
"Spatial p-spline smoothing on difficult domains"

17.00-17.45 **Martin Schumacher (Freiburg)**
"Assessment and validation of risk Prediction models"

19.30 CONFERENCE DINNER

Saturday, October 14, 2006

09.15-10.00 **David B. Dunson (Durham)**
"Adaptive kernel-based mixtures of Dirichlet processes"

10.00-10.30 **Carolin Strobl (SFB 386/LMU)**
"Bias in random forest variable importance measures"

10.30 – 11.00 COFFEE BREAK

11.00-11.30 **Thomas Kneib (SFB 386/LMU)**
"Bayesian semiparametric multi-state models"

11.30-12.15 **Alan Gelfand (Durham)**
"Stochastic space-time modelling using differential equations"

Time Allocation:

Invited Talks: 40+5 min. for discussion

Contributed Talks: 25 + 5 min. for discussion