

Program

Workshop: Short and long memory in probability and statistics

January 16 and 17, 2015

Friday	Name	Title
9:00-9:30		opening
9:30-10:00	Denker	Logarithmic quantile estimation
10:00-10:30	Taqqu	Multivariate limit theorems involving short-range and long-range dependence
coffee break		
11:00-11:30	Bradley	On a "replicating character string" model of Chaudhuri and Dasgupta
11:30-12:00	Leucht	Dependent wild bootstrap for the empirical process
12:00-12:30	Sharipov	Bootstrap for the dependent Hilbert space-valued random variables and its applications
lunch break		
14:00-14:30	Rio	Strong approximation for additive functionals of geometrically ergodic Markov chains
14:30-15:00	Merlevede	On the empirical spectral distribution for matrices with long memory and independent rows
15:00-15:30	Berkes	Long range dependence in analysis: irrational rotations, GCD sums and the Khinchin conjecture
coffee break		
16:30-17:00	Kulik	Heavy tailed time series with extremal independence
17:00-17:30	Doukhan	Applications of weak dependence to extreme value theory and resampling
17:30-18:00	Mikosch	Exact simulation of the Brown-Resnick process
Saturday		
9:30-10:00	Dedecker	Weak convergence of the empirical cdf of intermittent maps in L2 under long-range dependence
10:00-10:30	Wendler	A random walk between long and short range dependence
10:30-11:00	Durieu	Weak invariance principle for anisotropic Gaussian random field.
coffee break		
11:30-12:00	Utev	Stochastic comparison
12:00-12:30	Borovkova	Understanding commodity forward curves: factor models, seasonalities and trading strategies
12:30-13:00	Hörmann	Optimal dimension reduction for dependent functional data
lunch break		
14:00-14:30	Franke	Parameter estimation and change point analysis for the drift in various Ornstein-Uhlenbeck models
14:30-15:00	Wied	Detecting relevant changes in time series models
15:00-15:30	Vogel	Change-point tests based on U -statistics and U -quantiles
coffee break		
16:00-16:30	Jakubowski	What does it mean "weak dependence"?
16:30-17:00	Volny	CLT for mixing processes

