Workshop on high dimensional high frequency and Spatial Data

29.-31.10.2014

Program

Wednesday:

15.00 -16.00 **Registration** and welcome coffee

16.00 - 17.15

Welcome words

Künsch *Space-time models of precipitation*

Klüppelberg *Modelling and estimating Brown-Resnick space-time processes*

17.15 -17.30 Break

17.30 - 18.30

Hörmann *Functional lagged regression*

Franke *Highdimensional Hidden Markov Models*

Thursday:

9.30 - 10.30

Genton *Cross-covariance functions for multivariate geostatistics*

Maathuis *Causality in time series analysis*

10.30 - 11.15 Coffee break

11.15 - 12.45

Lindner *On the sample autocovariance of a continuous time moving average process*

Podolskij *Limit theorems for continuous Levy moving average processes*

Stelzer *Geometric ergodicity of the multivariate continuous-time GARCH(1,1) process*

13.00 - 14.15 Lunch break

14.15 - 15.45

Härdle *Tail-event-driven network risk*

Kreiss *Baxters inequality and sieve bootstrap for random fields*

Introduction to posters

15.45 - 17.30 **Poster session** with coffee break

Drapatz *Stationary solutions of spatial ARMA equations*

Feldmann *Spatial postprocessing for temperature forecasts*

Jordan *Tests for equal predictive accuracy using proper scoring rules*

Kimmig *Order selection criteria for multivariate continuous-time ARMA (MCARMA) models*

Krüger *Probabilistic forecasting based on MCMS Output*

Lerch *Forecaster's Dilemma: Extreme events and forecast evaluation*

Schneider *Likelihood- and residual-based evaluation of medium-term earth-quake forecast models for California*

Scholz *Cointegrated Multivariate Continuous-Time Autoregressive Moving Average (MCARMA) Processes*

Weber *Sequential change-point procedures based on estimating functions*

Ziel *Modelling electricity prices using an iteratively reweighted lasso approach*

17.30 - 18.30

Subba Rao *A test for stationarity for irregularly spaced spatial data*

Davison *Spectral density ratio models for multivariate extremes*

18.30 - open end **Conference dinner**

A short (10-15 mins) walk will take us to the location of our conference dinner at the Badische Weinstuben.

Friday:

9.30 - 10.30

Thorarinsdottir *Predicting temporal trajectories of regional wind and solar power production*

Scheuerer *Variogram-based proper scoring rules for probabilistic forecasts of multivariate quantities*

10.30 - 11.45 Coffee break

11.15 - 12.45

Sun *Statistically and computationally efficient estimating equations for large spatial datasets*

Katzfuss *Parallel inference for massive spatial data*

Kleiber *Equivalent kriging*

13.00 - 14.00 Lunch break

14.00 - 15.30

Ombao *Statistical models for the evolving dynamics of brain signals*

Aston *Separable covariances and their use in functional data analysis*

Craigmile *Shape-constrained semiparametric additive stochastic volatility models*