26 Giugno, 2015 – Statistical Models for Complex data

Università
degli Studi
di Napoli
Federico II

Sala Conferenze, Biblioteca BRAU - 26 Giugno, ore 10:00
Piazza Bellini, 60 -Napoli

10:00 – WELCOME ADDRESS

Marco Musella (Head of the Department of Political Sciences)

10:15 – 1st SESSION - Chairperson: Marcella Corduas (University of Naples Federico II)

Grouping Seasonal Time Series Using Extreme Value Analysis
Andres Alonso (University Carlos III, Madrid)

Dating multiple change points in time series correlations with applications to financial returns
Pedro Galeano (University Carlos III, Madrid), Dominik Wied (Technische Universität Dortmund)

A model-based clustering method to reduce the complexity of high-dimensional financial time series.
Pietro Coretto, Michele La Rocca, Giuseppe Storti (University of Salerno)

Generalized Yule-Walker Estimation for Spatio-Temporal Models with Unknown Diagonal Coefficients
Baojun Dou (LSE, London), Maria Lucia Parrella (University of Salerno), Qiwei Yao (LSE, London)

Regime change analysis of interval-valued time series with an application to PM10
Carmela Cappelli (University of Naples Federico II)

14:30 – 2nd SESSION Chairperson: Domenico Piccolo (University of Naples Federico II)

Average Effect Measures for Group Comparisons in Ordinal Response Models
Maria Kateri (RWTH Aachen University)

Ordinal response model: robust estimation and testing
A.C. Monti (University of Sannio)

Accounting for two types of uncertainty in a multidimensional CUB model
R. Colombi (University of Bergamo), Sabrina Giordano (University of Calabria)

Approximate Likelihood Inference via Dimension Reduction in Latent Variable Models
Silvia Cagnone (University of Bologna), Silvia Bianconcini (University of Bologna), Dimitris Rizopoulos (Erasmus University Medical Center)

Ordinal data models for no-opinion responses in attitude surveys
Maria Iannario (University of Naples Federico II), Marica Manisera (University of Brescia), Paola Zuccolotto (University of Brescia)

PRIN
La previsione economica e finanziaria: il ruolo dell'informazione e la capacità di modellare il cambiamento

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