UNIVERSITÉ
DE GENÈVE
GENEVA SCHOOL OF ECONOMICS
AND MANAGEMENT

Research Seminars 2016

Research Center for Statistics

26 February 2016

Fabio Trojani, GSEM
Arbitrage Free Dispersion

4 March 2016

Po-Ling Loh, Wharton School, University of Pennsylvania, USA
Joint estimation of location and scale for robust high-dimensional linear regression

11 March 2016

Marc-Olivier Boldi, GSEM
Statistical consultancy at the Research Center for Statistics: achievements and opportunities

18 March 2016

Marco Avella Medina, GSEM
Thesis Defense
Robust penalized M-estimators for generalized linear and additive models

8 April 2016

Bas Werker, Tilburg University, Netherlands
Semiparametrically optimal hybrid rank tests for Unit Roots

15 April 2016

Richard Morey, Cardiff University, UK
The fallacy of placing confidence in confidence intervals

22 April 2016

Francesca Rossi, University of Southampton, UK
Indirect inference in spatial autoregression
(jointly with Maria Kyriacou and Peter C. B. Phillips)

29 April 2016

Marc Hallin, Université Libre de Bruxelles, Belgium
Monge-Kantorovich Ranks and Signs

6 May 2016

Sami Souli, University of Bristol, UK
Dual Regression

13 May 2016

Michael Sorensen, University of Copenhagen, Denmark
Bridge Simulation and Estimation for Multivariate Stochastic Differential Equations

20 May 2016

Benjamin Scheibehenne, GSEM
Bayesian Statistics as an Alternative to Null-Hypothesis Significance Testing

27 May 2016

Pietro Biroli, University of Zurich, Switzerland
Joint seminar Economics-Statistics
Health and Skill Formation in Early Childhood

30 September 2016

Andrea Cerioli, University of Parma, Italy
Goodness-of-fit testing for the Newcomb-Benford law and the detection of frauds in international trade

7 October 2016

Giampiero Marra, University College London, UK
On the Specification and Estimation of Bivariate Copula-Based Regression Models

21 October 2016

Richard Spady, University of Oxford, UK
Spline-Spline Methods for the 'Nonparametric' Estimation of Conditional Distribution Functions

28 October 2016

Patrick Gagliardini, Università della Svizzera Italiana, Switzerland
Diagnostic Criterion for Approximate Factor Structure

18 November 2016

Ostap Okhrin, Technische Universität of Dresden, Germany
Penalized Estimation of Hierarchical Archimedean Copula

25 November 2016

Sandra Paterlini, EBS Universität für Wirtschaft und Recht, Germany
Sorting out your Investments:SparsePortfolio Construction via the ordered L1-Norm

2 December 2016

Matteo Barigozzi, London School of Economics, UK
Simultaneous multiple change-point and factor analysis for high-dimensional time series

16 December 2016

William Aeberhard, Dalhousie University, Australia
Robust itting of state-space models with application to fish stock assessments