UNIVERSITÉ
DE GENÈVE

GENEVA SCHOOL OF ECONOMICS
AND MANAGEMENT

Research Seminars 2018

Research Center for Statistics

23 February 2018

Timo Schmid, Freie Universität Berlin, Germany
Flexible domain prediction of continuous and count outcomes using unit level quantile random effects regression

16 March 2018

Sebastian Engelke, GSEM
Models for extremes on graphs

23 March 2018

Anne-Catherine Favre, Institut national polytechnique de Grenoble and Ecole nationale supérieure de l'Energie, l'Eau et l'Environnement, and Laboratoire d'étude des Transferts en Hydrologie et Environnement, Grenoble, France
The new family of Fisher copulas to model upper tail dependence and radial asymmetry: properties and application to high-dimensional rainfall data

13 April 2018

Matthieu Wilhelm, University of Neuchâtel, Switzerland
Sampling in finite population with auxiliary information and repulsion

20 April 2018

Jevgenijs Ivanovs, Aarhus University, Denmark
Discretization error for the supremum of a Lévy process

27 April 2018

Efstathios Paparoditis, University of Cyprus
Frequency Domain Bootstrap for Time Series

4 May 2018

Davide Ferrari, Free University of Bozen-Bolzano, Italy
Fast construction of efficient composite estimating equations

25 May 2018

Philippe Rigollet, Massachusetts Institute of Technology (MIT), USA
The Sample Complexity of Multi-Reference Alignment

21 September 2018

Howell Tong, University of Electronic Science and Technology, China, & the London School of Economics, UK
Is likelihood fit for purpose?

28 September 2018

Eduardo García Portugués, Carlos III University of Madrid, Spain
Testing for rotational symmetry against new hyperspherical distributions

5 October 2018

Marta Pittavino, GSEM
A Bayesian hierarchical model to integrate dietary exposure and biomarker measurements for the risk of kidney and lung cancer

19 October 2018

Carlo Gaetan, Università Ca' Foscari - Venezia, Italy
On statistical modelling of space-time extremes

26 October 2018

Olivier Scaillet, GSEM
The Cross-Sectional Distribution of Fund Skill Measures

2 November 2018

Matey Neykov, Carnegie Mellon University, USA
Property Testing in High Dimensional Ising models

16 November 2018

Brendan McCabe, University of Liverpool, UK
Bayesian outlier detection in non-Gaussian AutoRegressive time series

23 November 2018

Tim Verdonck, KU Leuven, Belgium
Robust Generalized Linear Models for claims reserving

30 November 2018

Jens Perch Nielsen, Cass Business School, UK
Communication of savers financial risk: The simple lump sum case