UNIVERSITÉ
DE GENÈVE

GENEVA SCHOOL OF ECONOMICS
AND MANAGEMENT

Research Seminars 2014

Research Center for Statistics

21 February 2014

Taisuke Otsu, London School of Economics, UK
Relative Error Refinement in Nonparametric Likelihood

28 February 2014

Jonathan El Methni, University of Geneva. Switzerland
Nonparametric estimation of extreme risk measures from conditional heavy-tailed distributions

7 March 2014

Armelle Guillou, University of Strasbourg, France
Asymptotically unbiased and robust estimation of tail indices

14 March 2014

Marco Avella Medina, University of Geneva, Switzerland
Robust and consistent variable selection in generalized linear and additive models

21 March 2014

Russell Davidson, University of Marseille, France, and McGill University, Canada
Research seminars in Economics and Econometrics

28 March 2014

Gael Martin, Monash University, Australia
Approximate Bayesian Computation in State Space Models

4 April 2014

Mark Hannay, University of Geneva, Switzerland
Confidence sets for models in the linear setting

11 April 2014

Bent Nielsen, Oxford University, UK
Gauging the Impulse Indicator Saturation Algorithm

2 May 2014

Xavier de Luna, Umeå University, Sweden
Testing for the unconfoundedness assumption using an instrument

9 May 2014

Sara Sjöstedt-de Luna, Umeå University, Sweden
Modelling varved lake sediment to detect past climate changes using functional data analysis

16 May 2014

William Aeberhard, University of Geneva, Switzerland
Overdispersed count data modeling with unknown mixing distribution

23 May 2014

Ray Chambers, *University of Wollongong, Australia*
M-quantile Models for Discrete Data