

Time	Wednesday	Thursday	Friday	Saturday
08:50–09:00	<b>Welcome</b>			
09:00–10:00	Gregory Rice A functional ARCH model	George Michailidis High-dimensional matrix autoregressions: A unified framework for structured regularization	Carsten Jentsch Global estimation in tv envir: asympt and bootstrap results Dan Nordman A resampling method for transfor. long-memory times series	Suhasini Subba Rao Graphical models for multivariate non-Gaussian time series – via conditional specifications
10:00–10:30	<b>Coffee Break</b>			
10:30–12:30	Paul Doukhan A brief history of weak dependencies Moritz Jirak Weak dependence and optimal quantitative self-normalized ... Zhou Zhou Simult. inference for non-linear time series, a sieve M-regr apprch Georg Köstenberger Sharp oracle inequalities for covariate selection via AIC	Piotr Kokoszka Deep learning estimation of spectral density of fcnl data... Siegfried Hörmann Testing for Isotropy of function-valued randm fields Hanlin Shang Interpretble models for forecasting high-dim. fcnl time series	Patrice Bertail Splitting Markov chain in high dims with applications... Lionel Truquet On transfer of mixing rates for Markov chains with appl.... Miles Lopez Testing elliptical & independent component models in high dims Kejin Wu Distributional conformal prediction for Markov processes	Richard Davis Estimating quantile treatments without strict overlap Qiwei Yao Nonlinear independent component analysis for time series Yunyi Zhang Analysis of quadratic forms of high-dimensional non-station... Liudas Giraitis Estimation of partially observed AR(p) time series
12:30–14:00	<b>Lunch Break</b>			<b>Lunch Break</b>
14:00–15:30	<b>Time for Personal Discussions</b>			Daniel Rademacher Mercer expansions in Sobolev spaces and appl's Pavlos Zoubouloglou Breuer-Major thms for Hilbert space valued randm var Anne van Delft Characterizing metric space valued process's: separating classes
15:30–16:00	<b>Time for Personal Discussions</b>			
16:00–17:30	Andreas Anastasiou Spectral mean estimators of time ser: finite smple appr Sumanta Basu Estimation and inference of large sparse spec prec matrices Anne Leucht Gaussian approx'm for lag-window estimators of spectral dens	Haeran Cho Detection & identification of multiple change points in factor models Martin Wendler Change-point tests based on U-statistics Edward Eriksson The unseen species problem revisited	<b>Free Afternoon</b>	
17:30–18:00	<b>Coffee Break</b>			
18:00–19:30	Michael Neumann Nonparametric symmetry tests for int-valued time series Anna Bykhovskaya Generalized AR mult models: From binary to poisson Alexander Lindner Divergnce of sums of i.i.d. rand var with exponential weights	Christian Francq Dynamic CAPM with long memory factors Han Xiao Dynamic matrix factor model for counts data	<b>Free Afternoon</b>	
19:30				<b>Departure Conference Dinner</b>