PROGRAMME CHANGES

Please note the following changes in the programme. Any further changes will be displayed in the announcement board by the registration desk.

- **The following talks has been moved to Posters Session CP04:**

  C526: R. Fernandez Pascual, M. Ruiz Medina. Wavelet-based functional confidence intervals for contaminated financial data. (Abstract page 104).

  C235: Y. Liao, H. Anderson Testing for co-jumps in a panel of high frequency financial data: an extreme-value based approach. (Abstract page 121).

- **The following talk and session will start at 15:30 rather than 15:50:**

  C897: M. Fernandes, W. Distaso, F. Zikes Tailing tail risk in the hedge fund industry" of the session CS64 "Heavy-tailed financial econometrics" Room: MAL B34. (Abstract page 33)

- **Cancellations:**

  E789: V. Antoine, B. Quost, M. Masson, T. Denoeux. CEVCLUS : constrained-evidential clustering of proximity data. (Session ES25, Parallel session G. Abstract page 59).

  C146: Iolanda lo Cascio, Andrea Cipollini. Testing for contagion: a time scale decomposition. (Session CS20, Parallel session J. Abstract page 78).

  C145: Andrea Cipollini, George Kapetanios, George Chortareas. Forecasting financial distress in emerging markets. (Session CS72, Parallel session L. Abstract page 103).

  C257: M. Friedlander. Numerical Weather Forecasting For Weather Derivatives. (Session CS18, Parallel session G. Abstract page 54).

  C809: E. Marceau, H. Cossette. Aggregation and capital allocation for portfolios of dependent risks. (Session CS37, Parallel session B. Abstract page 6).

  E750: B. Torsney. Numerical methods in optimal design. (Session ES33, Parallel session B. Abstract page 10).

- **The session CS72 (Parallel session L) will be chaired by Costanza Torricelli.**

- **The session CS20 (Parallel session J) will be chaired by Stephen Kessler.**