CFE-ERCIM

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 talk has been moved from Session CS95 to Session CS28:**

  C646: M.D. Furio, F.J. Climent. Extreme value theory versus traditional GARCH approaches applied to financial data: A comparative evaluation. (Abstract page 9).

- **The following talk has been moved from Session CS94 to Session CS95:**

  C717: J. Fernandez-Macho Stochastic surface models for commodity futures: A 2D Kalman filter approach . (Abstract page 118).

- **The following talk has been added to Session ES63:**

  E327: R. Marinescu, N. Nic Wilson. Order of magnitude influence diagrams.

- **The following talk has been added to Session CP03:**

  E327: F. Venmans. Capital market response to emission allowance prices: a multivariate GARCH approach.

- **The following talk has been added to Session ES09:**

  E969: E. Ahmed. Perspectives on machine bias versus human bias: Generalized linear model.

- **The chair of Session ES16 will be Robert Hable.**

- **The chair of Session ES82 will be M. Brigida Ferraro.**

- **Cancellations:**

  C750: V. Jeleskovic, N. Hautsch, K. Belter. Hidden decisions behind hidden orders: an empirical analysis of incoming iceberg orders in electronic trading. (Session CS10, Parallel session O. Abstract page 119).

  C836: S. Pandey, V. Choudhary. Economic trend: Identification and prediction through financial modelling. (Session CP02, Parallel session C. Abstract page 8).

  C958: K. Avdulaj, J. Barunik Dynamic correlations in exchange rate time series: a copula approach. (Session CP03, Parallel session J. Abstract page 71).

  E350: A. Nieto-Reyes, D. Estebanez-Gallo A one-dimensional dispersion measure for multidimensional and functional spaces. (Session ES41, Parallel session F. Abstract page 36).

E350: A. Nieto-Reyes, D. Estebanez-Gallo A one-dimensional dispersion measure for multidimensional and functional spaces. (Session ES41, Parallel session F. Abstract page 36).

E360: J. Rao, H. Ishwaran. Mixing generalized ridge estimators. (Session ES09, Parallel session E. Abstract page 15).

C067: T. Prono Using skewness to estimate the semi-strong GARCH(1,1) model. (Session CS92, Parallel session J. Abstract page 69).

E778: A. Daouia, B. Park On projection-type estimators of multivariate isotonic functions. (Session ES61, Parallel session P. Abstract page 126).

C913: P. Sarlin Predicting systemic financial crises with genetically optimized neural networks. (Session CS79, Parallel session P. Abstract page 130).