MaPhySto Workshop on Non-linear Time Series

Program

Friday, October 1

H.C.Ørsted institut, Aud. 5

09.00–09.45	P. Brockwell: Fractionally integrated ARMA processes with continuous time parameter
9.45–10.30	F. Roueff: Recursive estimation of smoothly time-varying autoregressive processes
10.30–11.00	Coffee
11.00–11.45	P. Soulier: Long memory point processes
11.45–13.15	Lunch
13.15–14.00	J.-P. Kreiss: Boostrap specification tests for linear covariance stationary processes
14.00–14.45	M. Neumann: Doukhan's concept of weak dependence - examples and basic tools
14.45–15.15	Coffee
15.15–16.00	A. Lindner: Stationarity of generalised Ornstein-Uhlenbeck processes
16.00–16.45	R. Davis: Extreme value theory for space-time processes with heavy-tailed distributions