

Multitask ECODEP Conference
IHP
February 12-14, 2024

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Abstracts

Félix Cheysson (Sorbonne University, Paris)
Inference of Hawkes processes from imperfect data

Imma Curato (TU, Chemnitz, Germany)
Mixed moving average field guided learning

Herold Dehling (Bochum University, Germany)
Test for independence of long-range dependent time series using distance covariance

Konstantinos Fokianos (Cyprus University)
Nonlinear Network autoregression

Guillaume Franchi (ENSAI-CREST, Rennes)
Dynamic modelling of abundance data

Adam Jakubowski (Nicolaus Copernicus University, Torun, Poland)
Phantom distribution for non-stationary time series as an averaging operation

Oleg Klesov (Kyiv Polytechnic Institute, Ukraine)
Rate of convergence in the strong law of large numbers for records

José R Leon (UdelaR, Montevideo, Uruguay)
Some ideas about modeling real situations using hypoelliptic SDE equations with or without boundary conditions

Alexander Lindner (University of Ulm, Germany)
Quasi-infinitely divisible distributions

Thomas Mikosch (University of Copenhagen, Denmark)
Self-normalized sums of heavy-tailed random vectors

Michael Neumann (University Jena, Germany)
TBA

Vytaute Pilipauskaite (Aalborg University, Denmark)
TBA

Gennady Samorodnitsky (Cornell, Ithaca, USA)
Clustering in large deviations

Donatas Surgailis (University of Vilnius)
Fractionally integrated spatial models and statistical applications

Lionel Truquet (ENSAI-CREST, Rennes)
TBA

Alexandre Tsybakov (ENSAE-CREST, Palaiseau)
Gradient-free optimization from noisy data

Anne van Delft (University of Copenhagen, Denmark)
TBA

Olivier Wintenberger (Sorbonne University, Paris)
Moment conditions for random coefficient $AR(\infty)$ under non-negativity assumptions

Wei Biao Wu (University of Chicago)
Fast Algorithms for Estimating Covariance Matrices of Stochastic Gradient Descent Solutions

Program

Processes session

Félix Cheysson (Sorbonne University, Paris)

José R Leon (UdelaR, Montevideo, Uruguay)

Extremes values session

Thomas Mikosch (University of Copenhagen, Denmark)

Adam Jakubowski (Nicolaus Copernicus University, Torun, Poland)

Time series session

Herold Dehling (Bochum University, Germany)

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High dimension session

Alexandre Tsybakov (ENSAE-CREST, Palaiseau)

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Wei Biao Wu (University of Chicago)

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Levy processes session

Vytaute Pilipauskaite (Aalborg University, Denmark)

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