Cemapre Conference on
Advances in Semiparametric Methods and Applications

ISEG (School of Economics and Management)
(20-21 August 2007, Lisbon)

PROGRAM

Monday 20

9:15 - 10:45 - Invited Session I

Session title: Semiparametric views on security and risk
Organizer: W. Härdle

Title: Statistics of Risk Aversion
Speaker: Enzo Giacomini, Berlin

Title: Spectral estimation of the fractional order of a Levy process
Speaker: Denis Belomestny

Title: Semiparametric factor model based skew hedges
Speaker: Matthias Fengler, Sal Oppenheim

Title: Semiparametrics of "implied" base correlations
Speaker: Ludger Overbeck, University of Giessen

11:00 - 12:45 - Contributed Session I

Chair: Isabel Proença (Stefan Sperlich)

Title: Nonparametric additive regression for repeatedly measured data
Speaker: Kyusang Yu, University of Mannheim

Title: Explicit solutions for the asymptotically-optimal bandwidth in cross validation
Speaker: Karim M. Abadir, Imperial College London

Title: Introducing local additive models for nonparametric regression
Speaker: Juhyun Park, Lancaster University

Title: Bandwidth Selection for Semiparametric Estimators Using the m-out-of-n Bootstrap
Speaker: S.C.Goh, University of Toronto

Title: Is it always optimal to impose constraints on nonparametric functional estimators? Some evidence on the smoothing parameter choice.
Speaker: Anne Vanhems, Toulouse Business School
13:45 – 14:30 - Poster Session I

Title: A Partially Adaptive Estimator for the Censored Regression Model Based on a Mixture of Normal Distributions
Presenter: Steven B. Caudill, Auburn University

Title: Nonparametric density estimation of a lifetime distribution in stationary renewal processes
Presenter: J.T. Alcalá, University of Zaragoza

Title: Bias Transmission and Variance Reduction in Two-Stage Estimation
Presenter: Christophe Muller, Universidad de Alicante

Title: Bootstrap Bandwidth Selection Using an h-Dependent Pilot Bandwidth
Presenter: J. E. Chacón, Universidad de Extremadura

Title: Improved Estimation of Nonlinear Functions of the P-dimensional Mean Vector
Presenter: Anna Moya

Title: Bounding the L1 and L2 Distance in Semiparametric Density Estimation
Presenter: Subrata Kundu, George Washington University

Title: Bootstrap Based Model Checking for Response Length-Biased Data
Presenter: Jorge Luis Ojeda Cabrera, University of Zaragoza

Title: A Kolmogorov-type test for the convexity of regression functions
Presenter: Samantha Leorato, Università degli Studi di Roma Tor Vergata

14:30 – 16:30 - Keynote Talks I

Title: Regularized estimation of covariance matrices of large dimension
Speaker: Peter Bickel

Title: Semiparametric Regression and the Computer Science Interface
Speaker: Matt Wand, University of Wollongong, Australia

16:45 – 18:30 - Contributed Session II
Chair: Sokbae Simon Lee (Juan Rodríguez Poó)

Title: Support Vector Regression Based GARCH Model with Application to Forecasting Volatility of Financial Returns
Speaker: Shiyi Chen, Fudan University

Title: Who wears the trousers? A semiparametric analysis of decision power in couples
Speaker: Melanie Lührmann, Institute for Fiscal Studies, London
Title: A new approach to bootstrap inference in functional coefficient models
Speaker: Helmut Herwartz, Christian-Albrechts-University of Kiel

Title: Analyzing traffic data with function-free smoothing methods - Approaches and Challenges.
Speaker: Jochen Einbeck, Durham University

Title: Nonparametric analysis of optimal expenditures for heart-attack treatments
Speaker: Debopam Bhattacharya, Dartmouth College

Tuesday 21

9:00 – 10:30 - Invited Session II
Session title: Non and Semiparametric methods for non-stationary data
Organizer: V. Spokoiny

Speaker: Rainer Dahlhaus, Heidelberg
Speaker: Sebastian von Bellegem, Louvaine la Neuve
Speaker: Mstislav Elagin or Ying Chen, WIAS-Berlin

10:45 – 12:45 - Keynote Talks II

Title: Data on derivatives, nonparametric regression and the curse of dimensionality
Speaker: A. Yatchew

Title: Semiparametrics in quantitative finance
Speaker: W. Härdle

13:45 – 14:30 - Poster Session II

Title: A Partially Linear Approach to Modelling the Dynamics of Spot and Futures Prices
Presenter: Jürgen Gaul, University of Bonn

Title: Evidence on Gender Wage Discrimination in Portugal: parametric and semi-parametric approaches
Presenter: Aurora Galego, Universidade de Évora

Title: A Semiparametric Framework for The Generalized Linear Models: The Logistic Regression Case
Presenter: José António Santos, ISEGI - New University of Lisbon

Title: A functional coefficient model view of the Feldstein-Horioka puzzle
Presenter: Fang Xu, Christian-Albrechts-University of Kiel
Title: *Time-varying market price of risk: A nonparametric approach*
Presenter: Eva Ferreira, Universidad del País Vasco

Title: *Nonparametric Estimation of the Threshold at an Operating Point on the ROC Curve*
Presenter: Subrata Kundu, George Washington University

Title: *Using Nonparametric Modeling to Analyze Academic Performance for Students enrolled in the College of Administrative science at King Saud University.*
Presenter: Ali Aljumaah, King Saud University

Title: *Inference in Panel Data Models under Attrition Caused by Unobservables*
Speaker: Debopam Bhattacharya, Dartmouth College

**14:30 – 16:30 - Invited Session III**
**Session title: Non and Semiparametric estimation of frontiers and boundaries**
Organizer: L. Simar

Title: *Nonparametric Conditional Efficiency Measures: Asymptotic Properties*
Speaker: Byeong U. Park, Seoul National University

Title: *A panel data approach to estimate time-varying technical efficiencies*
Speaker: Alois Kneip, University of Bonn

Title: *A Computationally Efficient, Consistent Bootstrap for DEA Estimators*
Speaker: Paul Wilson, Clemson (South Carolina)

Title: *Frontier Estimation and Extreme Values Theory*
Speaker: Jean-Pierre Florens (University of Toulouse, France), Louvain la Neuve

**16:45 – 18:30 - Contributed Session III**
**Chair: José Machado (Oliver Linton)**

Title: *Tests of singularity and degree of smoothness of a distribution function*
Speaker: Victoria Zinde-Walsh, McGill University

Title: *The Two-Sample Problem with Regression Errors: An Empirical Process Approach*
Speaker: Juan Mora and Natalie Neumeyer, Universidad de Alicante and Ruhr-Universität Bochum

Title: *Block Bootstrap HAC Robust Tests: The Sophistication of the Naive Bootstrap*
Speaker: Sílvia Gonçalves, Université de Montréal
Title: Non- and semiparametric tests for conditional independence in two-way contingency tables
Speaker: Gery Geenens, Université Catholique de Louvain

Title: Testing the link when the index is semiparametric – A comparative study
Speaker: Javier Roca Pardiñas, Universidad de Vigo