Joint PhD Seminar in Statistics, Financial and Actuarial Mathematics

Universität Bremen*

GEORG-AUGUST-UNIVERSITÄT GÖTTINGEN

Carl von Ossietzky Universität Oldenburg

Joint PhD Seminar in Statistics, Financial and Actuarial Mathematics

Bremen University
Georg-August-University, Göttingen
Carl von Ossietzky University, Oldenburg

Oldenburg, Sep 28 and 29, 2020

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Contents and Timeline: Monday, Sep 28, 2020

08:15 – 08:25 Welcome Address and Organsational Preliminaries
— *Peter Ruckdeschel*, Oldenburg University

08:25 – 09:00 Mutual Introduction
— every attendee shortly shows her/himself

Block 1: Dealing with Confounders

— Chair: *Thorsten Dickhaus*, Bremen University

09:00 – 09:30 *Isa Marques*, Göttingen University:
A prior structure for reducing spatial confounding in geostatistical models

09:45 – 10:15 *Janine Witte*, BIPS, Bremen:
Covariate selection for efficient estimation of causal effects from observational data

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10:30 – 11:15 Break & Breakout Sessions: "Provocative Statements"

- *Vanessa Didelez*, BIPS and Bremen University
- *Fabian Otto-Sobotka*, Oldenburg University

Block 2: Reconstructions of Unavailable Information

— Chair: *Angelika May*, Oldenburg University

11:15 – 11:45 *Vladimir Vutov*, Bremen University:
Two-sample comparison of MALDI Imaging

12:00 – 12:30 *Jannes-Tjark Rastedt*, Oldenburg University:
Non-linear BSDE's in life insurance with non-monotone information dynamics

12:45 – 13:15 Breakout Sessions: "Provocative Statements"

- *Dietmar Pfeifer*/*Daniel Dubischar*, Oldenburg University
- *Werner Brannath*, Bremen University

Contents and Timeline: Tuesday, Sep 29, 2020

Block 3: Approaches Enhancing Predictive Power

— Chair: *Thomas Kneib*, Göttingen University

08:15 – 08:45 *Pascal Rink*, Bremen University:
Bootstrap tilting confidence intervals for measures of prediction performance

09:00 – 09:30 *Alexander Seipp*, Oldenburg University:
Mode Regression for Overall Survival of Pancreatic Cancer Patients

09:45 – 10:15 *Anh-Tuan Hoang*, Bremen University:
On the usage of randomized p-values in the Schweder-Spøtvoll estimator

10:30 – 11:15 Break & Breakout Sessions “Provocative Statements”

- *Peter Ruckdeschel*, Oldenburg University
- *Thorsten Dickhaus*, Bremen University

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Block 4: Ordinal-type Regression

— Chair: *Fabian Otto-Sobotka*, Bremen University

11:15 – 11:45 *Anne Berner*, Göttingen University:
Relative Energy Efficiency Improvements and Energy Rebound Effects

12:00 – 12:30 *Cathia Göbel*, Oldenburg University:
Statistical regularization techniques in applied chemistry

12:45 – 13:15 Breakout Sessions: “Provocative Statements”

- *Marcus Christiansen*, Oldenburg University
- *Thomas Kneib*, Göttingen University

13:15 Closing Address — *Peter Ruckdeschel*