Common PhD Seminar in Statistics, Financial and Actuarial Mathematics

Universität Bremen | Leibniz Universität Hannover | Carl von Ossietzky Universität Oldenburg

Common PhD Seminar in Statistics, Financial and Actuarial Mathematics

Bremen University
Leibniz University, Hanover
Carl von Ossietzky University, Oldenburg

Oldenburg, Feb 26 and 27, 2016

Contents and Timeline: Friday, February 26th, 2016

12:50 - 13:00 Welcome Session
— *Peter Ruckdeschel*, Oldenburg University

Block 1: Identifying Risk Factors

— Chair: *Stefan Weber*, Hanover University

13:00 - 13:35 *Natalia Sirotko-Sibirskaya*, Bremen University:
Simultaneous Statistical Inference in Dynamic Factor Models (Estimation, Simulation, Application)

13:45 - 14:20 *Anna-Maria Hamm*, Hanover University:
Group Risk and Group Regulation

14:30 - 15:00 Coffee Break

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Block 2: Semi-/Nonparametric Approaches in Parametric Contexts

— Chair: *Peter Ruckdeschel*, Oldenburg University

15:00 - 15:35 *Konstantin Schildknecht*, Epiontis, Berlin:
Finite sample approach for empirical likelihood

15:45 - 16:20 *Martin Scharpenberg*, Bremen University:
Mean impact analysis - a new (non-linear) measure of association

16:30 - 17:00 Coffee Break

Block 3: Hazard Rates in Finance and in Clinical Trials
— Chair: *Werner Brannath*, Bremen University

17:00 - 17:35 *Thomas Salfeld*, Hanover University:
VECM of a 2-Factor Logistic-Type Hazard Rate Model

17:45 - 18:20 *Matthias Brückner*, Bremen University:
Nonparametric Group-sequential and Adaptive Designs for Survival Data

19:30 - 21:00 Dinner at Casa Vecchia,
Kleine Kirchenstraße 8, 23122 Oldenburg

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Block 4: Multivariate and Multiple Testing
— Chair: *Thorsten Dickhaus*, Bremen University

09:00 - 09:35 *André Neumann*, Bremen University:
Statistical inference for Bernstein copulae with applications in multiple testing

09:45 - 10:20 *Andreas Mändle*, Oldenburg University:
An Anderson-Darling approach for testing the goodness of fit of multivariate data

10:30 - 11:00 Coffee Break

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Block 5: Dealing with Risk in Finance
— Chair: *Angelika May*, Oldenburg University

11:00 - 11:35 *Kerstin Awiszus*, Hanover University:
Modeling and Measuring Systemic Risk

11:45 - 12:20 *Yi-Ting Tsai*, Oldenburg University:
CPPI strategies and the problem of long-term guarantees

12:30 - 12:40 Closing Session
— *Peter Ruckdeschel*, Oldenburg University

13:00 - 14:30 Lunch Break at AliBaba,
Ammerländer Heerstraße 120, 26129 Oldenburg

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