HIGH - DIMENSIONAL STATISTICAL INFERENCE Chairs T. Bodnar, O. Okhrin

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Meeting ID: 885 4202 9975
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3 June	
Chair : Y. Okhrin	
15:00-15:30	**T. BODNAR**, S. DMYTRIV, Y. OKHRIN, N. PAROLYA, W. SCHMID HIGH-DIMENSIONAL TEST ON MEAN-VARIANCE OPTIMAL PORTFOLIO
15:30-16:00	**O. OKHRIN**, M. ROCKINGER, M. SCHMID THE CIR PROCESS: HIGHER MOMENTS REVISITED
16:00-16:20	F. JAVED, **S. MAZUR**, E. THORSÉN TANGENCY PORTFOLIO WEIGHTS UNDER A SKEW-NORMAL MODEL IN SMALL AND LARGE DIMENSIONS
16:20-16:40	**N. PAROLYA**, J. HEINY, D.KUROWICKA LOGARITHMIC LAW OF LARGE RANDOM CORRELATION MATRIX
16:40-17:00	**Coffee break**
Chair : O. Okhrin	
17:00-17:20	**O. BODNAR**, T. BODNAR GENERALIZED MULTIVARIATE RANDOM EFFECTS MODEL FROM BAYESIAN PERSPECTIVE
17:20-17:40	T. BODNAR, N. PAROLYA, **E. THORSÉN** SEQUENTIAL SHRINKAGE ESTIMATION OF THE HIGH-DIMENSIONAL MINIMUM-VARIANCE PORTFOLIO
17:40-18:00	E. HEINE AND **Y. OKHRIN** MATRIX VARIATE FACTOR MODEL WITH APPLICATION TO FORECASTING REALIZED COVARIANCES
18:00-18:20	T. BODNAR, **V. NIKLASSON**, E. THORSÉN MARKET SENSITIVE BAYESIAN PORTFOLIO CONSTRUCTION AND BASEL BACKTESTING USING VAR AND CVAR
18:20-18:40	**S. S. LOHVINENKO** STATISTICAL INFERENCE OF PARAMETER ESTIMATORS IN THE FRACTIONAL VASICEK MODEL
18:40-19:00	**V. O. MIROSHNICHENKO**, R. E. Maiboroda CONSISTENCY OF JACKKNIFE CONVARIANCE ESTIMATOR FOR MIXTURE OF NONLINEAR REGRESSIONS