

Young Researchers Day

30 January 2009

Time	Speakers	Titles
9h30 - 10h00	Olga Reznikova	Efficient estimation of a semiparametric dynamic copula model
10h00 - 10h20	Gordon Gudendorf	Nonparametric Estimation of Extreme Value Copulas in Arbitrary Dimensions
10h20 - 10h40	Aleksandar Sujica	The copula-graphic estimator in censored nonparametric location-scale regression models
10h40 - 11h20	Coffee break	
11h20 - 11h40	Jonathan Jaeger	Functional estimation in systems defined by differential equations using Bayesian smoothing methods
11h40 - 12h10	Julien Hunt	Semi-Markov switching interest rate models
12h10 - 12h30	Rachida El Mehdi	Stochastic Frontier Analysis of the Efficiency of Moroccan Municipalities