



**FOURTH BRUSSELS-WASEDA SEMINAR  
ON  
TIME SERIES AND FINANCIAL STATISTICS**

ENSAI (Rennes), 18/06/2009  
ECARES - Université libre de Bruxelles, 22/06/2009

**PROGRAM**

**Thursday, June 18 - ENSAI, Rennes**

*9h00-9h30 Welcome of the participants*

**Session 1** Chairman: Marc Hallin

9:30-10:20 **Masanobu Taniguchi**, Waseda University  
Jackknifed Whittle Estimators.

*10:20-10:40 Coffee Break*

10:40-11:30 **Jean-Michel Zakoïan**, Lille III and CREST  
QML estimation and prediction of GARCH models.

11:30-12:20 **David Veredas**, ECARES - Université libre de Bruxelles  
The Method of Simulated Quantiles

*12h20-14h00 Lunch*

**Session 2** Chairman: Valentin Patilea

14:00-14:50 **Hamdi Raïssi**, INSA-IRMAR  
Testing linear Causality in Mean in Presence of other Forms of Causality.

14:50-15:40 **Hiroshi Shiraishi**, Jikei Medical University  
Resampling Procedure to Construct Value at Risk Efficient Portfolios for  
ARMA-GARCH Returns of Assets.

*15:50-16:10 Coffee Break*

16:10-17:00 **Matteo Barigozzi**, ECARES - Université libre de Bruxelles  
A Review of Non-fundamentality and Identification in structural VAR  
Models.





## Monday, June 22 – ECARES-ULB, Brussels

08h30-9h00 *Welcome of the participants*

### Session 1 Chairman: Davy Paindaveine

9:00-9:45 Christine De Mol, ECARES - Université libre de Bruxelles  
Markowitz portfolios revisited.

9:45-10:15 Charles Mathias, Université libre de Bruxelles  
The volatility shocks.

10:15-10:30 *Coffee Break*

10:30-11:15 Tomoyuki Amano, Waseda University, Tokyo  
Asymptotic efficiency of estimating function estimators for nonlinear time series models.

11:15-12:00 Hiroaki Ogata, Tokyo Metropolitan University  
Estimating Function Approach for CHARN models.

12:00-13:45 *Lunch*

### Session 2 Chairman: Masanobu Taniguchi

13:45-14:30 Davy Paindaveine, ECARES - Université libre de Bruxelles  
Multivariate Quantiles, from  $L_1$  Optimization to Halfspace Depth.

14:30-15:15 Junichi Hirukawa, Niigata University  
On the Unit Root Process with locally stationary Disturbance.

15:15-15:30 *Coffee Break*





- 15:45-16:15 Laura Coroneo, ECARES - Université libre de Bruxelles  
Testing for the Degree of Commitment via Set Identification.
- 16:15-16:45 Christophe Ley, ECARES - Université libre de Bruxelles  
On the Singularity of Fisher Information in skew-symmetric Density Families.
- 16:45-17:15 Nezar Bennala, ECARES - Université libre de Bruxelles  
Signed-rank Optimal Tests For Serial Correlation and Random Individual Effects in Panel Data.
- 17:15-17:45 Thomas Verdebout, Université libre de Bruxelles  
Optimal Rank-based Testing for Common Principal Components.

*17h45-17h50 Closing address: Marc Hallin and Masanobu Taniguchi*

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