UNIVERZITA KARLOVA
MATEMATICKO-FYZIKÁLNÍ FAKULTA

KATEDRA PRAVDĚPODOBNOSTI A MATEMATICKÉ STATISTIKY

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INSTABILITIES IN TIME SERIES AND BOOTSTRAP

Workshop organized on the occasion of jubilee of our distinguished colleague Zuzana Prášková

Place and date

Faculty of Mathematics and Physics, lecture room of Department of Probability and Mathematical Statistics, Sokolovská 83, Praha 8 on November 4th, 2016

Programme

11:30 lunch

13:00-13:10 opening by doc. M. Kulich and prof. T. Cipra

13:10-13:55 Prof. Josef Steinebach: On the monitoring of changes in time series
13:55-14:40 Mgr. Petra Burdějová: Trend analysis and modeling of tail event curves

14:40-15:10 coffee break

15:10-15:40 Prof. D. Jarušková: Statistical methods for detecting changes in seasonal behavior of European rivers
15:40-16:00 Dr. Š. Hudecová: Detection of changes in time series of counts
16:00-16:20 Prof. T. Cipra: Systemic risk by means of MES
16:20-16:40 Dr. M. Pešta: Change point estimation in panel data without boundary issue

16:40-17:00 coffee break

17:00-17:20 Prof. J. Jurečková: Extreme averaged regression quantile
17:20-17:40 Prof. J.A.Víšek: S-weighted estimators with constraints
17:40-18:00 Doc. P. Lachout: Remarks on solving implicit equations
18:00-18:20 Dr. J. Dvořák: Score Test for Detecting a Change in Parameters of VAR models
18:20-18:40 Prof. M. Hušková: From the history of change point detection
18:40-18:45 closing

19:15 dinner

J. Antoch & M. Hušková