Program of Workshop “Robust Methods for Dependent Data”

Sunday February 26, 2012		
Arrival		
18.00	Dinner	
Monday February 27, 2012		
09.30 - 09.35	Welcome	
09.35- 10.20	Stephan Morgenthaler	Estimating graphical models robustly
10.20 - 10.45	Daniel Vogel	An efficient and robust test for change-point in correlation
10.45 - 11.00	Coffee Break	
11.00 - 11.45	Stefan Van Aelst	Robust estimation of correlation
11.45 - 12.10	Liesa Denecke	Consistent robust tests and estimators for the parameters of bivariate Gaussian and Gumbel copula
12.10 - 14.00	Lunch	
14.00 - 14.45	Mia Hubert	Multivariate functional halfspace depth
14.45 - 15.30	Karl Mosler	Efficient nonparametric classification based on data depth
15.30 - 16.15	Coffee Break	
16.15 - 17.00	Hannu Oja	Multivariate L1 regression for clustered data
17.00 - 17.45	Gabriel Frahm	M-estimation of shape matrices under incomplete and serially dependent data
18.00 - 19.30	Dinner	
19.30	Postersession	
Tuesday February 28, 2012		
09.30 -10.15	Andreas Christmann	On some results of support vector machines for dependent data
10.15 - 10.40	Robert Hable	On qualitative robustness of SVMs and other regularized kernel methods for dependent data
10.40 - 11.00	Coffee Break	
11.00 - 11.45	Peter Ruckdeschel	Optimally-robust filtering
11.45 - 12.10	Steffen Liebscher	Robust parameter estimation in highly contaminated multivariate time series using Kohonen-type neural learning
12.10 - 14.00	Lunch	
14.00 - 14.25	Sonja Rieder	Robust estimation for the Ornstein-Uhlenbeck process
14.25 - 14.50	Henryk Zähle	Qualitative robustness of statistical functionals under strong mixing
14.50 - 15.35	Tadeusz Bednarski	On testing causality nonresponse in unemployment duration studies under the Cox model
15.35 - 16.15	Coffee Break	
16.15 - 17.00	Neyko M. Neykov	Robust estimation in high dimensional generalized linear models through trimming
17.00- 17.45	Elvezio Ronchetti	Variable selection for marginal longitudinal generalized linear models
17.45 - 18.10	Pavel Čížek	Robust estimation of dynamic fixed-effect panel

		data models
18:15	Dinner	
Wednesday February 29, 2012		
09.00 - 09.45	Christophe Croux	Robust sparse principal component analysis
09.45 - 10.30	Davy Paindaveine	Rank-based ICA
10.30 - 11.00	Coffee Break	
11.00 - 11.25	Klaus Nordhausen	On robustifying some blind source separation methods for second order nonstationary data
11.25 - 12.10	Peter Filzmoser	Identification of local multivariate outliers
12.10 - 12.35	Rainer Dyckerhoff	Weighted-mean regions and weighted-mean orderings
12.35 - 14.00	Lunch	
Departure		
Poster		
	Matthias Borowski	Real-time signal extraction from time series by robust regression in a data-adaptive moving window
	Christoph Kustosz	Robust estimation and testing of non-stationary AR processes with application to crack growth
	Anna Langovaya	Hidden outliers in correspondence analysis
	Daria Pupashenko	Robust Kalman smoothing for dynamic vehicle data
	André Rehage	Outlier detection for contingency tables based on minimal patterns
	Anita Thieler	Periodicity detection in light curves with power law noise