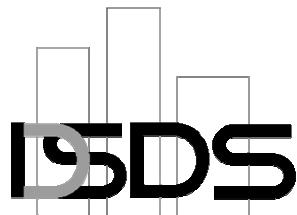# ANNUAL REPORT 2003

IDSDS

Institut für Statistik
und Decision Support Systems
Systems Universität Wien

Department of Statistics,
and Decisions Support
University of Vienna

Universitätsstraße 5/9, A-1010 Wien
Brünnerstraße 72, A-1210 Wien

Institutsvorstand: Prof. Dr. Georg Pflug
Institutssekretariat: Manuela Nicham
http://univie.ac.at/statistics

Wien, September 2004

Teaching and Research Activities

The main teaching duty of the Department of Statistics and Decision Support Systems comprises the education of students at the School of Economics, Business and Computer Science in the fields of Mathematics, Statistics, Operations Research, Econometrics, and several areas of Computer Science.

The Department offers undergraduate courses in Mathematics (Linear Algebra, Analysis, Discrete Mathematics) and Statistics for students of Management Science, Economics, Sociology, Applied Computer Science and Statistics. Graduate courses are offered in Mathematical Statistics, Applied Statistics, Operations Research (Optimization and Simulation), Foundations and Applications of Computer Science, Econometrics and Stochastic Financial Mathematics.

Research is conducted in the areas of Mathematical Statistics; Applied Statistics, Computational Statistics; Stochastic Methods of Financial Mathematics; Game Theory; Econometrics; Time Series Analysis; Global, Nonlinear, Combinatorial and Stochastic Optimization; Scheduling and Project Management; Modeling and Simulation of Complex Systems; Software Engineering; Information Systems; Statistical Methods in Theoretical Computer Science as well as Pattern Recognition.

Faculty

Senior Faculty:

Bomze, I. M.   Mathematical Statistics, Game Theory
on leave as of 01. August 2002

Fröschl, K. A.   Statistical Data Modelling, Production Scheduling, Human Factors in Computing
on leave as of 01. July 2001

Futschik, A.   Asymptotic Statistics, Applied Statistics

Grossmann, W.   Applied Statistics, Statistical Data Bases, Environmental Simulation

Gutjahr, W. J.   Algorithms and Data Structures, Combinatorial Optimization, Reliability, Software Engineering

Hudec, M.   Applied Statistics, Statistical Computing

Neuwirth, E.   Applied Statistics, Information Technology for Education, Mathematics & Musics Education, Combinatorics

Nickl, R.   Mathematical Stochastics & Econometrics

Pflug, G. Ch.   Mathematical Statistics, Stochastic Optimization and Financial Management

Pötscher, B. M.   Econometrics, Statistics and Time Series Analysis

Reschenhofer, E.   Applied Statistics, Econometrics, Biometrics

Uchida, G.   Non-linear Optimization

Junior Faculty:

Cenker, Ch.   Applied Mathematics, Statistics in Pattern Recognition, Mathematical and Statistical Computing

Klein, I.   Stochastic Finance

Schachinger, W.   Stochastic Finance, Analysis of Data Structures

Papers published in 2003

Author	Title	Bibliographic details
Bomze. I.M.	On the structure of undominated statistical experiments: sufficiency, invariance and optimality in unbiased estimation (extended abstract)	Tatra Mountain Math. Publication, 26, 1-13, (2003)
Futschik A.; Rahnenführer J.	Cost-effective screening for differentially expressed genes in microarray experiments based on normal mixtures	Austrian Journal of Statistics, 32, 225-238, (2003)
Futschik, A.; Frommlet F.; Bogdan M.	Sequence Alignments with Multiple Scoring Matrices	Proceedings, German Conference on Bioinformatics 2003, München, (H.W. Mewes (Chair), V. Heun, D. Frishman, S.Kramer ed.) (Volume1), 41-45, Belleville Verlag, (October 12-14, 2003)
Grossmann, W.; Dür, W.; Bauer, M.	Ansatzpunkte für die Raucherprävention bei 15 jährigen Schülerinnen und Schülern auf nationaler und schulischer Ebene	Wiener Zeitschrift für Suchtforschung, 25 (Mai 16), Proceedings/Tagungsband (24.8.- 29.8. 2002)
Gutjahr, W. J.	A converging ACO algorithm for stochastic combinatorial optimization	Proc. SAGA 2003 (Stochastic Algorithms: Foundations and Applications), Lecture Notes in Computer Science 2873, Springer Verlag, (Albrecht, A. Steinhöfl, K. Berlin, ed.), 10-25, (2002)
Gutjahr, W. J.; Eder, A.	Can simulation techniques contribute to micro-sociological theory? The case of learning matrices	Developments in Applied Statistics (29), (Ferligoj, A., Mrvar, A. ed.) FDV Ljubljana, 219-242, (2003)
Gutjahr, W. J.; Czarnowski, I.; Jedrzejowicz, P.; Ratajcak, E.; Skakowski, A.; Wierzbowska, I.	Scheduling multiprocessor tasks in presence of correlated failures	Central European Journal of Operations Research (11), 163-182, (2003),
Gutjahr, W. J.; Doerner, K.	Extracting test sequences from a Markov software usage model by ACO	Proc. GECCO 2003 (Genetic and Evolutionary Computation), Lecture Notes in Computer Science 2724, 2465-2476, Cantu-Paz, E., et al., Springer, (2003)

Gutjahr, W. J.	A generalized convergence result for the graph-based ant system metaheuristic	Probability in the Engineering and Informational Sciences (17), 545-569, (2003)
Hudec, M.; Baur, M; et al.	Chemoembolization with Cisplatin, Lipiodol and Gelfoam and subsequent systemic chemotherapy with Cisplatin and Interferon in patients with hepatocellular carcinoma: A non-randomized prospective study	International Journal of Oncology, (23), 811-819 (2003)
Klein, I.	Free Lunch for Large Financial Markets with Continuous Price Processes	The Annals of Applied Probability, Vol.13, No.4; 1494-1503, (2003)
Leeb, H.; Pötscher, B. M.	The Finite-Sample Distribution of Post-Model-Selection Estimators, and Uniform Versus Non-Uniform Approximations	Econometric Theory, (ed. Peter C.B. Phillips), Cambridge University Press, Vol.19, No. 1, 100-142, ISBN 0266-4666, (2003)
Pflug, G. Ch.; Halada, L.	A note on the recursive and parallel structure of the Birge and Qi factorization for tree structured linear programs	Computational Optimization and Applications, 24 (2-3), 251 – 266, (2003)
Pflug, G. Ch.	Infrastructure in Developing and Transition Countries: Risk and Protection.	Risk Analysis 23 (3), 601 – 610, (2003)
Pflug, G. Ch.	A risk measure for income streams.	Risk measures for the 21st century, J. Wiley and Sons, (ED: G Szegoe), ISBN 0-470-861541, (2003)
Pötscher, B. M.	Some Problems in Statistical Inference Following Model Selection	Proceedings of the 13th IFAC Symposium on System Identification (SYSID-2003)
Reschenhofer, E.; Benkherouf, L.	Automatic continuous smoothing	Advances and Applications in Statistics, 3, 15-32, (2003)
Reschenhofer, E.	Analysis of Economic Growth: Structural Breaks, Superrandomness and Nonlinear Forecasting	Allgemeines Statistisches Archiv (Journal of the German Statistical Society), 87, 1-22, (2003)

Papers finished in 2003

Person	Title
Futschik, A.; Frommlet, F.; Bogdan, M.	On the Significance of Sequence Alignments when using Multiple Scoring Matrices
Futschik, A.; Posch, M.	On the Optimum Number of Hypotheses when the Number of Observations is Limited
Futschik, A.; Huang, W. T	On the Significance of Sequence Alignments when using Multiple Scoring Matrices
Grossmann, W.; Hudec, M.; Kurzawa, R.	Web Usage Mining in e-commerce International Journal of eBusiness (IJEB) 2004
Grossmann, W.; Froeschl, K. A.; del Vecchio, V.	The Concept of Statistical Metadata MetaNet Work Package 2: Deliverable 5
Grossmann, W.; Hudec, M.; Schmid, G.	Konzeptionelles Design für die Statistik Website der Österreichischen Nationalbank Projektbericht
Grossmann, W.; Hudec, M.; Schmid, Gerhard	Entwurf für ein System zur Stichprobenplanung im internen Kontrollsystem der Wiener Gebietskrankenkassa Projektbericht
Hudec, M.; Grossmann, W.;	Web Usage Mining in e-Commerce
Hudec, M.; Hacker A.	The Webhouse Wizard: A Prototype to Reduce Data Modeling Complexity of Web Usage Mining Projects
Hudec, M.; Baur, M; et al.	Phase I/II Study of Oral Etoposide plus GM-CSF as second-line Chemotherapy in Patients with Advanced Ovarian Cancer
Pflug, G. Ch.; Moritsch H.	Polynomial pricing algorithms for path dependent contracts
Pflug, G. Ch.; Hochreiter R.	Scenario generation as a facility location problem
Pflug, G. Ch.	The score function method (Encyclopedia of Statistical Sciences)
Pflug, G. Ch.; Heidergott, B.; Vasquez-Abad Felisa	The measure valued differentiation for stochastic systems (Encyclopedia of Financial Engineering)

Pflug, G. Ch.	Measures of downside risk (Encyclopedia of Financial Engineering)
Pflug, G. Ch.	Risk measures - an overview (Encyclopedia of Financial Engineering)
Pflug, G. Ch.	Stochastic Optimization and statistical inference (Handbook of Stochastic Optimization, Elsevier)
Pflug, G. Ch.	The value of perfect information as risk measure (Springer Lecture Notes)
Pötscher, B. M.; Prucha, I. R.	Contributions to Econometrics, Time Series Analysis , and Systems Identification: A Festschrift in Honor of Manfred Deistler, Guest Editorial (Journal of Econometrics 118, 2004, 1-5)
Pötscher, B. M.	Nonlinear Functions and Convergence to Brownian Motion: Beyond the Continuous Mapping Theorem (Econometric Theory 20, 2004, 1-22)
Pötscher, B. M.; Leeb, H.	Can One Estimate the Conditional Distribution of Post-Model- Selection Estimators? (Cowles Foundation Discussion Paper No. 1444, 2003)
Reschenhofer, E.	Unexpected Features of Financial Time Series: Higher-order Anomalies and Predictability, Journal of Data Science 2, 2004, 1-15
Reschenhofer, E.	Robust Tests of the Martingale Hypothesis
Schachinger, W.	Concentration of size and path length of tries
Schachinger, W.	Further distributional results for costs of partial match queries in K-d tries

Research projects

Person	Title	Sponsor	Total budget in EUR	Budget used in 2003 in EUR	Begin / End of the project	Women months / men months
Futschik, A.	Statistical Methods in Bioinformatics and Molecular Genetics, WTZ Polen	OEAD	4.000,00	2.000,00	01.03.2003 31.12.2004	1/1
Grossmann, W.; Froeschl, K. A.	Metanet	EU EUROSTAT	47.000,00	7.740 ,00	01.12.2000 30.05.2003	0/0

Grossmann, W.	Inspector	EU EUROSTAT	100.613,00	19.519,00	01.06.2001 30.11.2003	0/9
Grossmann, W.	EC 3 (Electronic Commerce Competence Centre)	Wirtschafts-ministerium	29.794,00	17.189,00	01.10.2002 31.09.2003	Work-contract
Grossmann, W. Hudec, M.	Redesign des Statsitikangebotes der OENB im Internet	Österreichi-sche Nationalbank	34.560,00	22.464,00	01.10.2002 31.01.2003	Work-contract
Grossmann, W.; Hudec, M.	Sichprobenpläne zur Optimierung des internen Kontroll-systems der WGKK	Wiener Gebietskrank enkassa	19.980,00	19.980,00	25.04.2003 31.12.2003	Work-contract
Hudec, M.	EC3 Data Warehousing und Data Mining	KIND-Projekt	k.A.	k.A.	01.09.2000 31.07.2004	k.A.
Hudec, M.	Entwicklung eines statistischen Prüfverfahrens	Wr. Gebietskran-kenkassa	k.A.	k.A.	01.03.2004 31.12.2004	k.A.
Hudec, M.	Redesign des Statistikangebotes der OeNB im WWW	OeNB	k.A.	k.A.	01.09.2002 31.08.2003	k.A.
Pflug, G. Ch.	AURORA	FWF	303.000,00	103.900,00	01.04.2000 31.03.2006	0/24
Pflug, G. Ch.	WEBOPT	EU	50.000,00	20.000,00	20.04.2003 19.04.2005	7/0
Pflug, G. Ch.	Marktmodelle der Telekombranche	Telekom Austria	26.750,00	8.800,00	15.04.2002 15.04.2004	0/4
Pflug, G. Ch.	Unit linked Life insurance	OENB	73.000,00	28.000,00	01.10.2002 31.05.2004	0/12

Presentations at conferences

Person	Conference	Title of presentation
	Multiple Verfahren 2003; Magdeburg	On the Optimum Number of Hypotheses to test when the Number of Observations is Limited
Grossmann, W.	Interface Meeting Salt Lake City	The Use of Metadata in Statistical Computing
Grossmann, W.	METANET-Final Conference Samos	Mapping of Metadata models into the UMAS Structure
Grossmann, W.	Österreichische Statistiktage Wien	Ein generisches Modell zur Datenvalidierung
Grossmann, W.	AMRADS Final Conference Rome	A Proposal for a Statistical Metadata Site
Gutjahr, W. J.	National Research Council, Rome	Convergence results on general-purpose algorithms for stochastic combinatorial problems
Gutjahr, W. J.	Institut für Mathematik, Universität Wien	Interaction dynamics of two reinforcement learners
Gutjahr, W. J.	Symposium on Stochastic Algorithms, Foundations and Algorithms, University of Hertforshire, UK	A converging ACO algorithm for stochastic combinatorial problems
Klein, I.	EUMOptFin1, Semmering, A	Duality in Constrained Optimal Investment and Consumption Problems
Pflug, G. Ch.	Georgie Institute of Technology, Atlanta	
Pflug, G. Ch.	University of Florida, Gainesville	Scenario tree generation methods
Pflug, G. Ch.	University di Bergamo	Optimalität in der Statistik
Pflug, G. Ch.	Hochschule St. Gallen	Scenario generation using Monte Carlo and Quasi Monte Carlo
Pflug, G. Ch.	Universita La Sapienza, Rom	Risk measures and risk processes
Pflug, G. Ch.	OR2003, Istanbul	Risk measures and risk processes
Pötscher, B. M.	Department of Economics, University of Maryland	Problems in Estimating the Distribution of Post-Model-Selection Estimators
Pötscher, B. M.	Triangle Econometrics Workshop, Duke University	Some Problems in Inference Following Model Selection
Pötscher, B. M.	Department of Economics, University of Pittsburgh	Performance Limits for Estimators of the Risk or Distribution of Shrinkage-Type Estimators, and Some General Lower Risk-bound Results
Pötscher, B. M.	Department of Economics, Pennsylvania State University	Some Problems in Inference Following Model Selection

Pötscher, B. M.	Department of Statistics, Pennsylvania State University	Performance Limits for Estimators of the Risk or Distribution of Shrinkage-Type Estimators, and Some General Lower Risk-bound Results
Pötscher, B. M.	13th IFAC Symposion on Systems Identification, Rotterdam	Some Problems in Statistical Inference Following Model Selection
Pötscher, B. M.	Econometric Time Series Analysis--Methods and Applications, Linz, A	Some Problems in Inference Following Model Selection
Pötscher, B. M.	ESF-EMM Second Annual Meeting, Rome, I	Some Problems in Inference Following Model Selection
Schachinger, W.	Eighth Seminar on Analysis of Algorithms, Strobl, A	Concentration of Distribution Results for Trie-Based Sorting of Continued Fractions

Talks given at other institutions

Person	Institution	Title
Futschik, A.	Univ. ca Foscari di Venezia	Topics in Bioinformatics
Grossmann, W.	Institut für Wissenschaft und Kunst	Methoden der Sacherschließung bei Lernmaterialien
Hudec, M.	Technische Universität, Wien	Basiskurs: Data Engineering
Hudec, M.	Donau-Universität, Krems	Web Mining
Hudec, M.	Fortbildungsveranstaltung der Austrian Society of Oncology Pharmacy (ASOP), Linz	Biostatistische Grundlagen
Klein, I.	Forschungsseminar, Universität Giessen, Deutschland	Large Financial Markets and Asymptotic Free Lunch
Pflug, G. Ch.	IIT Bombay	Scenario generation using Monte Carlo and Quasi Monte Carlo
Pflug, G. Ch.	IIT Bombay	Multiperiod risk measures

Research stays at other institutions

Person	Institution	Research topic	Duration in weeks
Futschik, A.	TU Wroclaw	Topics in Sequence Alignment and QTL Analysis	1
Gutjahr, W. J.	University of Science and Technology, Hongkong	Risk measures for income streams	1
Hudec, M.	Institut für Höhere Studien, Wien	Multivariate statistische Methoden für Sozialwissenschafter	2
Pflug, G. Ch.	University of Science and Technology, Hongkong	Risk measures for income streams	1

Time spent for teaching, research and administration (hours per week)

The responsibility for these figures lies entirely with the reporting persons

Person	Teaching	Research	Administration
Cenker, Ch.			
Futschik, A.	20	15	10
Grossmann, W.	18	15	19
Gutjahr, W. J.	20	15	10
Hudec, M.	20	20	10
Klein, I.	10	22	8
Neuwirth, E.			
Pflug, G. Ch.	20	10	20
Pötscher, B. M.	17	13	20
Reschenhofer, E.	20	25	5
Schachinger, W.	10	20	10
Uchida, G.	20	10	10

Averaging teaching load in hours per week

Person	Total	Lectures	Hours of teaching With less than 10 graded participants
Cenker, Ch.			
Futschik, A.	13	5	4
Grossmann, W.	19	6	5
Gutjahr, W. J.	16	7	1
Hudec, M.	17	8	13
Klein, I.	8	0	0
Neuwirth, E.			
Pflug, G. Ch.	21	17	2
Pötscher, B. M.	8	6	0
Reschenhofer, E.	11	6	5
Schachinger, W.	8	0	0
Uchida, G.	7,5	2	2,5
Neuwirth, E.			

Referee work for journals and organisations

Person	Journal or Organisation
Futschik, A.	Biometrical Journal, Mathematical Reviews, Statistics in Medicine, Mathematical Methods of Statistics
Grossmann, W.	Gutachtertätigkeit für das Biometrical Journal
Gutjahr, W. J.	IEEE Transaction on Evolutionary Computation, Information Processing Letters, Statistics and Probability Letters, IEEE Transaction on Software Engineering, Computers and Operations Research, European J. of Operational Research, Man and Cybernetics, Proc. ANTS 2002, IEEE Trans. on Software Engineering, J. Evolutionary Computation, Central European J. of Operations Research
Klein, I.	Mathematical Methods of Operations Research
Pflug, G. Ch.	Math. Programming, COAP, J. Applied Probability, Math. Reviews, SIAM J. of Optimization
Pötscher, B. M.	Annals of Statistics, Journal of Time Series Analysis

Reschenhofer, E.	Biometrical Journal,Journal of Econometrics,Journal of Multivariate Analysis
Schachinger, W.	Discrete Mathematics and Theoretical Computer Science

Editorial work

Person	Journal
Gutjahr, W. J.	Annals of Operations Research, Probability in the Engineering and Informational Sciences, European J. Of Operational Research, Information Processing Letters, IEE Trans. On Quality and Reliability, Central European J. Of Operations Research
Pflug,Georg Ch.	Statistics and Probability Letters, Computational Optimization and Applications, Central European Journal of Operations Research, Stochastic Programming Electronic Publications, Austrian Journal of Statistics, Mathematical Methods of Optimization
Pötscher, B. M.	Co-Editor, Econometric Theory; Associate Editor, Journal of Econometrics; Co-Editor, Econometric Reviews

Membership as scientific professional in scientific organisations

Person	Scientific Organisation
Grossmann, W.	Österreichische Statistische Gesellschaft (Vicepresident), SSDBM 2004, Member of Programm Committee
Pflug, G. Ch.	member: Commitee on Stochastic Programming (Executive board of the Stochastic programming community)
Pötscher, B. M.	American Mathematical Society, American Statistical Association, Econometric Society, Institute of Mathematical Statistics, Österreichische Statistische Gesellschaft, Verein für Socialpolitik, Ausschuss für Ökonometrie

Public Relations Activities

Person	Activity
Futschik, A.	Schülerwettbewerb und Preisrätsel 2003,
Gutjahr, W. J.	Leiter Arbeitskreis "Operations Research" der Österreichischen Computergesellschaft
Pflug, G. Ch.	Schülerwettbewerb und Preisrätsel 2003, Aussteller bei der Science Week 2003

<u>Supervision of Diploma Theses and Ph.D. Theses</u>

DA ....Diplomarbeit
DISS 1 ...Dissertation – First referee
DISS 2 ...Dissertation – Second referee

supervisor	author	DA/ DISS	Title of work
Futschik, A.	Zehetmayer, Sonja	DA	A mixture model approach for identifying differentially expressed genes in cDNA microarray experiments
Grossmann, W.	Naraghi, Esan	DA	Imputationsverfahren im Umgang mit fehlenden Werten
Grossmann, W.	Mayr Patrick	DA	Klassifikationsbäume und Strukturgleichungsmodelle zur Marktsegmentierung im x-Commerce
Gutjahr, W. J.	Mai, Isabella	DA	Untersuchungen an Installateurszeitschriften: Discrete Choice Analyse – Kaufwahrscheinlichkeitsoptimierung
Gutjahr, W. J.	Goll, Alexandra	DA	Multikriterielle Tourenplanung für mobile Gesundheitseinrichtungen
Hudec, M.	Scholz, Simone	DA	Unfallstatistik an Österreichs Schulen
Hudec, M.	Zettl, Christian	DA	Dissemination öffentlicher Statistiken im WWW
Reschenhofer, E.	Thomas Klinger	DA	Analyse von Finanzmärkten: Nichtstationaritäten, Strukturbrüche und Prognosen (August, 2003)
Reschenhofer, E.	Peter Wohlmuth	DA	Verfahren zur automatischen Modellwahl und ihre Anwendung auf ökonomische Zeitreihen (September, 2003)

Hudec, M.	Hacker, Albert	DISS 1	DATA WAREHOUSING CONCEPTS FOR WEB USAGE MINING - The Webhouse Wizard Framework
Pflug, G. Ch.	Herzig, Bernhard	DISS1	Szenariogenerierung für zinsabhängige Anlageformen: ein modellbasierter Ansatz
Pötscher, B. M.	Jordan, Horst	DISS 1	Asymptotic Theory for ARCH Models
Futschik, A.	Stiglechner, Elsa	DISS 2	Tankstellenshops im Spannungsfeld mit dem Lebensmitteleinzelhandel
Grossmann, W.	Gratzer Markus	DISS 2	Changes in the Travel and Tourism Industry Caused by the Internet
Gutjahr, W. J.	Herzig, Bernhard	DISS 2	Szenariogenerierung für zinsabhängige Anlageformen: ein modellbasierter Ansatz
Pflug, G. Ch.	Guyon Anne	DISS 2	Education as a Dimension in Forecasting: Multi-state Projections by Education and future Literate Life Expectancy-Methodology, Applications and Results

Other professional activities

Person	Activity
Grossmann, W.	Österreichische Statistische Gesellschaft (Vizepräsident), SSDBM 2004, Member of Programm Committee
Gutjahr, W. J.	Program Committe ANTS 2004, Program Committe GECCO 2004, Program Steering Committe MIC 2005
Hudec, M.	Vorstandsmitglied der Österreichsichen Statistischen Gesellschaft
Pflug, G. Ch.	Organisator: EUMOPTFIN Workshops on Mathematical Modelling and Optimization in Finance, Jurymitglied: Preise der Österreichischen Statistischen Gesellschaft, Preise der OEGOR

Talks given at the department in 2003

Date	Person Title

20.01.2003   Michael Wolf (Univ. Pompeu Falone, Barcelona)
Subsampling Inference in Treshold Autoregressive Models

17.03.2003   Guido Kuersteiner, MIT (Boston, USA)
Higher Order Properties of Bootstrap and Jackknite Bias Corrected Maximum Likelihood Estimators

24.03.2003   Eckhard Liebscher (TU Ilmenau)
Semiparametrische Dichteschätzung

31.03.2003   Marcello Pelillo (Univ. Venedig)
Introduction to Artificial Neural Networks

01.04.2003   Matgonate Bogdan (University of Technology)
Mapping of Quantitative Trait   in Experimental Populations

12.05.2003   Keith Knigh (University of Toronto)
Boundaries, Passon processes, and linear programs

19.05.2003   Andrej Pazman (Bratislava)
Selected questions in nonlinear head squares answered by geometric methods

26.05.2003   Dirk Tasche (Deutsche Bundesbank)
Calculating and allocating capital for credit portfolios

23.06.2003   Miguel I. Deferab (Universidad Carlos III de Madrid)
Distribution free for linear processes

30.06.2003   Qiwei Yao (London School of Economics)

10.11.2003   P. Jeganathan, ISI, Bangalore Center
Asymptotic Inference in a Nonlinear Cointegrated Model

24.10.2003   Hannes Leeb (Yale University)
The large-sample limit minimal coverage probability of confidence intervals in regression after variable selection.

01.12.2003   Stefan Sperlich (Universität Carlos III, Madrid)
Komponentenweiser Vergleich von Nichtparametrischen Regressionsfunktion

15.12.2003   Pennti Saikkonen (University of Helsinki)
Nonlinear GARCH Models for Highly Persistent Volatility.