Bootstrap for Time Series
Theory and Applications

Organizers: Prof. Dr. Anne Leucht (University Bamberg),
Dr. Marco Meyer and Prof. Dr. Jens-Peter Kreiß (TU Braunschweig)

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HAUS DER WISSENSCHAFT BRAUNSCHWEIG

Pockelsstrasse 11 (5th floor), Braunschweig

Program

Registration starts at 9:30.

10:30: Welcome

10:45: Dimitris N. Politis (UC San Diego)
Scalable subsampling: computation, aggregation and inference

11:15: Claudia Kirch (OVGU Magdeburg)
Data segmentation: Moving-sum-procedures and bootstrap confidence intervals

11:45: Patrice Bertail (U Paris Nanterre)
Frequency domain bootstrap for general functionals

12:15 – 13:30: Lunch break

13:30: Soumendra Lahiri (Washington Univ. in St. Louis)
Quadratic prediction methodology and calibration of prediction intervals based on subsampling

14:00: Anna Dudek (U of Science and Technology in Kraków)
Optimal choice of bootstrap block length for periodically correlated time series

14:30: Michael H. Neumann (U Jena)
Estimation and bootstrap for stochastically monotone Markov processes

15:00 – 15:30: Coffee break

15:30: Anne van Delft (Columbia University New York)
Quantifying deviations from structural assumptions in the analysis of function-valued processes: a general framework

16:00: Carsten Jentsch (TU Dortmund)
Bootstrap consistency for the Mack bootstrap

16:30: Jonas Krampe (Cornell University)
Bootstrap for high-dimensional time series

17:00: Jens-Peter Kreiss (TU Braunschweig)
Bootstrap at its best: a personal look back at around three decades of joint work