Structural Breaks in Time Series
WORKSHOP — February 19-20, 2010

Thursday, February 18th 2010

19.00	Joint dinner at the Pfalzakademie

Friday, February 19th 2010

9.00 -10.30	**A. Gut** *Approaching change-point detection via renewal theory* **S. Mihalache** *Sequential change-point detection for diffusion processes* Chair: **J. Steinebach**
10:30-11.00	Coffee break
11.00-12.30	**S. Hörmann** *Sequential testing for the stability of high frequency portfolio betas* **C. Kirch** *On hierarchical epidemic changes in dependent functional data* Chair: **L. Horváth**
12.30-14.00	Lunch
14.00-14.45	**M. Hušková** *Change point in trending regression* Chair: **Z. Prášková**
14.45-15.30	Coffee break
15.30	Departure to Neustadt/Weinstrasse
16.00-18.00	Guided walking tour of Neustadt
18.00	Joint dinner in Neustadt

Saturday, February 20th 2010

9.00 -10.30	**A. Cernikova** *L_1-detectors in sequential change point analysis* **A. Schmitz** *On the monitoring of structural changes in linear models with dependent errors* Chair: **M. Hušková**
10:30-11.00	Coffee break
11.00-12.30	**Z. Prášková** *On estimation in RCA models* **L. Horváth** *CUSUM, trimming and heavy tails* Chair: **V. Mammitzsch**
12.30-14.00	Lunch