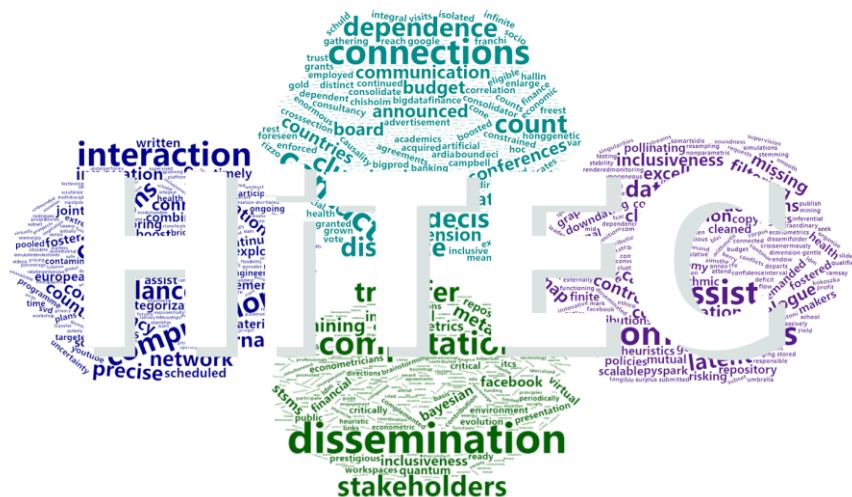




COST Action HiTEc
Text, functional and other
high-dimensional data in econometrics:
New models, methods, applications



HiTEc

COST Action

Working Groups Meetings

Poseidonia Beach Hotel, Limassol, Cyprus

3-4 April 2023



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Hybrid Sessions – Zoom Links

Room Triton 1+2: <https://us06web.zoom.us/j/86776109415>

Room Business center: <https://us06web.zoom.us/j/89089999383>

Zoom password: 06222002

HiTEc Management Committee meeting

The Management Committee meeting will be hybrid and will take place in the room **Triton 1+2** on the **3rd of April** from **10:00** to **14:00**.

HiTEc Workshop

Schedule

Monday 03.04.2023

09:00 - 10:00 Keynote Talk 1

10:00 - 10:30 Coffee Break

10:30 - 12:00 Parallel Session B

12:10 - 13:10 Parallel Session C

13:10 - 14:40 Lunch Break

14:40 - 16:10 Parallel Session D

16:10 - 16:40 Coffee Break

16:40 - 18:10 Parallel Session E

18:30 - 20:00 Welcome Reception

Tuesday 04.04.2023

09:00 - 10:30 Parallel Session F

10:30 - 11:00 Coffee Break

11:00 - 12:30 Parallel Session G

12:30 - 14:30 Lunch Break

14:30 - 15:30 Parallel Session H

15:30 - 16:00 Coffee Break

16:00 - 17:30 Parallel Session I

17:40 - 18:30 Keynote Talk 2

20:00 - 22:30 Conference Dinner



Detailed Scientific Programme

KEYNOTE TALKS

Keynote talk 1	Monday 03.4.2023	09:00 - 10:00	Room: Triton 1+2
<u><i>Portmanteau tests for VARMA models: Chitturi, Hosking, and Li-McLeod revisited</i></u>			
Speaker: M. Hallin			Chair: Ana Colubi
Keynote talk 2	Tuesday 04.4.2023	17:40 - 18:30	Room: Triton 1+2
<u><i>Adaptive combinations of tail-risk forecasts</i></u>			
Speaker: A. Amendola Co-authors: V. Candila, A. Naimoli, G. Storti			Chair: Erricos Kontoghiorghes

PARALLEL SESSIONS

Monday 03.04.2023

Parallel session B: HiTECCoDES2023 Monday 03.4.2023 10:30 - 12:00

Session HC011

Room: Business center

High-dimensional and complex data analysis

Monday 03.4.2023 10:30 - 12:00

Chair: Cristina Mollica

Organizer: HiTEC COST Action

HC0153: H. Langen, M. Huber

[Causal machine learning in marketing: Assessing and improving the performance of a coupon campaign](#)

HC0165: G. Martos, M. de Carvalho, A. Svetlosak

[Reign-and-conquer clustering algorithm](#)

HC0158: Z. Liu

[Can CEO vocal cues help to predict future firm performance?](#)

HC0155: M.C. Miranda, M. Souto de Miranda, I. Gomes

[A comparative study on robust estimators of the extremal index](#)

Parallel session C: HiTECCoDES2023 Monday 03.4.2023 12:10 - 13:10

Session HO017

Room: Business center

Using of the binary relations to cluster data and numerical inversions

Monday 03.4.2023 12:10 - 13:10

Chair: Sanja Pekovic

Organizer: Sanja Pekovic, Bozidar Popovic

HO0185: B. Popovic

[An integral transform of the copula function](#)

HV0171: A. Mijanovic

[A numerical inversion of the bivariate logistic characteristic function](#)

HV0172: V. Corovic

[Discrete orthogonal polynomials in linear regression](#)



Parallel session D: HiTECCoDES2023 Monday 03.4.2023 14:40 - 16:10

Session HI025

Room: Triton 1+2

HiTEc Session III

Monday 03.4.2023 14:40 - 16:10

Chair: Sandra Paterlini

Organizer: HiTeC COST Action

HC0184: A. Petukhina, I. Agakishev, K. Kozmik

[Energy trading in day-ahead market](#)

HC0187: R. Alzbutas, I. Dunduliene

[Uncertain knowledge and machine learning application for trade risk prediction and sensitivity identification](#)

HI0151: S. Paterlini, R. Riccobello, G. Bonaccolto, P.J. Kremer, M. Bogdan

[Sparse graphical modelling for minimum variance portfolios](#)

HI0156: Y. Keller

[Deep learning approach for forecasting financial time series trends](#)

Parallel session E: HiTECCoDES2023 Monday 03.4.2023 16:40 - 18:10

Session H0003

Room: Triton 1+2

Recent advances in clustering

Monday 03.4.2023 16:40 - 18:10

Chair: Maria Brigida Ferraro

Organizer: Cristina Mollica, Maria Brigida Ferraro

H00162: C. Rampichini

[Deep clustering: The use of the fuzzy k-means loss function in the simultaneous approach](#)

H00175: M.B. Ferraro, P. Giordani, M. Vichi

[Fuzzy two-mode clustering: How to determine the optimal number of clusters](#)

H00164: D. Failli, M.F. Marino, F. Martella

[Biclustering bipartite networks via a finite mixture approach](#)

H00182: M. Crispino, C. Mollica, V. Astuti, L. Tardella

[Efficient and accurate inference for mixtures of Mallows models with Spearman distance](#)



Tuesday 04.04.2023

Parallel session F: HiTECCoDES2023 Tuesday 04.4.2023 09:00 - 10:30

Session H0002 **Room: Triton 1+2**

**Model specification testing for complex data:
Methodology and applications** Tuesday 04.4.2023 09:00 - 10:30

Chair: Bojana Milosevic *Organizer:* Bojana Milosevic

H00167: V. Djordjilovic

[A Bartlett-type correction for likelihood ratio tests with application to testing equality of Gaussian graphical models](#)

H00169: A. Srakar

[Distributional information criteria for Irpino-Verde two-component regression](#)

H00173: D. Edelmann, T. Terzer, A. Benner

[The time to progression ratio in molecular tumor trials](#)

H00174: B. Milosevic, Z. Lukic

[Testing for the equality of matrix distributions in the space of positive semi-definite random matrices](#)

Parallel session G: HiTECCoDES2023 Tuesday 04.4.2023 11:00 - 12:30

Session HI026 **Room: Business center**

HiTEc Virtual Session Tuesday 04.4.2023 11:00 - 12:30

Chair: Eugen Pircalabelu *Organizer:* HiTEc COST Action

HI0159: L. Soegner, P. Gersing, M. Deistler, C. Rust

[Mixed-frequency dynamic factor models](#)

HI0157: I. Gomes

[Population growth, Extreme Value Theory \(EVT\) and geometrically thinned EVT](#)

HV0180: M. Zhang

[A clustering ensemble framework for learning mixtures of Gaussian processes](#)

HV0183: E. Pircalabelu, E. Nezakati Rezazadeh

[Distributed estimation and inference for conditional Gaussian graphical models under an unbalanced distributed setting](#)

Session H0018 **Room: Triton 1+2**

Modeling complex time series Tuesday 04.4.2023 11:00 - 12:30

Chair: Degui Li *Organizer:* Degui Li

HC0166: J. Bruha

[A note on estimation of the common component in dynamic factor models](#)

H00176: D. Li

[Inference of grouped time-varying network vector autoregression models](#)

H00177: X. Zhang, W. Wang, X. Zhang

[Asymptotic properties of synthetic control method](#)

H00178: K. Nadarajah, G. Martin, I. Perera, D. Poskitt

[Estimation and prediction in mis-specified fractionally integrated models with an unknown mean](#)



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Parallel session H: HiTECCoDES2023 Tuesday 04.4.2023 14:30 - 15:30

Session HI007

Room: Triton 1+2

HiTEc Session II

Tuesday 04.4.2023 14:30 - 15:30

Chair: Cristian Gatu

Organizer: HiTeC COST Action

HI0163: K. Mylona

[Designing optimal experiments](#)

HI0161: M. Demosthenous, C. Gatu, E. Kontoghiorghes, A. Colubi

[Computational strategies for regression model selection in the high-dimensional case](#)

HC0186: V. Batagelj

[On the structure of the network of European airports and airlines](#)

Parallel session I: HiTECCoDES2023 Tuesday 04.4.2023 16:00 - 17:30

Session HI006

Room: Triton 1+2

HiTEc Session I

Tuesday 04.4.2023 16:00 - 17:30

Chair: Peter Winker

Organizer: HiTeC COST Action

HI0152: D. Vilenchik

[Textual data augmentation for rare classes](#)

HI0160: L. Kontoghiorghes, A. Colubi

[A comparison of two-sample tests for thematic prevalence under various topic models](#)

HI0154: P. Winker

[Visualizing topic uncertainty in topic modelling](#)

HI0168: F. Sammut, D.P. Suda, S. Zammit

[Common topic identification in online Maltese news portal comments](#)



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HiTEc Spring Course

- The Spring Course will take place in the room **Triton 3** (mezzanine).
- You can find more information on the different modules here:
<http://www.cmstatistics.org/hiteccodes/course.php>

Schedule

Monday, 3 April 2023

09:00 – 10:00 Session 1.1 - Module I
10:00 – 10:30 Coffee break
10:30 – 13:00 Session 1.2 - Module I
13:00 – 14:30 Lunch break
14:30 – 16:10 Session 2.1 - Module II
16:10 – 16:40 Coffee break
16:40 – 18:30 Session 2.2 - Module II

Tuesday, 4 April 2023

09:00 – 10:30 Session 3.1 - Module III
10:30 – 11:00 Coffee break
11:00 – 13:00 Session 3.2 - Module III
13:00 – 14:30 Lunch break
14:30 – 15:30 Session 4.1 - Module IV
15:30 – 16:00 Coffee break
16:00 – 18:00 Session 4.2 - Module IV

Wednesday, 5 April 2023

09:00 – 11:00 Session 5.1 - Module V
11:00 – 11:30 Coffee break
11:30 – 13:30 Session 5.2 - Module V
13:30 – 15:00 Lunch break
15:00 – 17:00 Session 5.3 - Module V