financieras".

Fourth Econometrics and Financial Statistics Workshop - March 9th, 2020, Centro de Estudios Avanzados PUCV - Santiago

Program

9:00 - 9:15: Registration

9:15 - 9:20: Opening by Maria Angelica Maulen, Director of the "Instituto de Estadística" PUCV.

9:20 - 10:20: Valentin Patilea (CREST, Ensai, France).
"*Equivalent models for observables under the assumption of missing at random*".

10:20 - 10:40: coffee break

Session I: Economic and financial modelling. Chaired by Valentin Patilea (CREST, Ensai, France).

10:40 - 11:05: Renata Abbott (Banco Central de Chile).
"*Prociclicidad del crédito bancario en Chile: rol de la banca extranjera y las crisis financieras*".

11:05 - 11:30: Felipe Osorio (UTFSM).

"*Bilinear form test statistics for extremum estimation*".

11:30 - 11:55: Camila Villegas (PUCV).

"*Simulation and evaluation of R packages for GARCH and TGARCH processes*".

11:55 - 12:20: Rodrigo Herrera (Universidad de Talca).

"*Assessing Systemic Risk with Score-driven Extreme Value*"

12:20 - 12:45: Alex Centeno (Universidad de Talca).

"*On an application of Schubert calculus in heterogeneous Economies and discrete entropy*".

12:45 - 15:30: Lunch: Centro de Estudios Avanzados.

Session II: Spatial statistics. Chaired by Ronny Vallejos (UTFSM).

15:30 - 16:00: Moreno Bevilacqua (Universidad de Valparaíso).

"*Non-Gaussian geostatistical modeling using t processes*".

16:00 - 16:30: Celso Soto (PUCV).

"*Tiempo de desplazamiento en la Región Metropolitana. Kriging universal como herramienta de modelación*".

16:30 - 17:00: Ronny Vallejos (UTFSM).

"*Computing the effective sample size for spatial datasets*".

17:00 - 17:30: Jonathan Acosta (PUCV).

"*Nonparametric effective sample size and its applications*".