***WORKSHOP: TIME SERIES,***

***WAVELETS AND HIGH DIMENSIONAL DATA***

**Institute of Mathematics and Statistics, USP**

**26-27 July 2023**

**Auditório Antonio Gilioli**

**Wednesday, July 26, 2023**

9:00 : Opening

9:10 – 10:00: David Stoffer (University of Pittsburgh): Detection of Narrowband Frequency Changes in Time Series

10:00 – 10:30: Coffee Break

10:30 – 11:10: Aluísio Pinheiro (IMECC-UNICAMP): Wavelet Feature Screening in High Dimensional Regression Model

11:10 – 11:50: Ronaldo Dias (IMECC-UNICAMP): Wavelet Estimation of nonstationary spatial covariance function

12:00 – 14:00: Lunch

14:00 – 14:40: Luiz Hotta (IMECC-UNICAMP): Forecasting VaR and ES through Markov Switching GARCH Models

14:40 – 15:20: Maurício Zevallos (IMECC-UNICAMP): Minimum Distance Estimation of Long-Memory Stochastic Duration Models

15:20 – 15:50: Coffee Break

15:50 – 16:30: Cássio Roberto de Andrade Alves (FEARP-USP): Estimating Capital Asset Pricing model with many instruments: A Bayesian Shrinkage approach

**Thursday, July 27, 2023**

9:00 – 9:50: Wilfred Palma (Universidad Católica de Chile): On the estimation of irregularly observed time series

9:50 – 10:30: Yangyang Chen (IME-USP): Time-varying spatio-temporal models by wavelets

10:30 – 11:00: Coffee Break

11:00 – 11:40: Mateus Gonzalez de Freitas Pinto (IME-USP): Long memory parameter estimation based on fractional spline wavelets

12:00 – 14:00: Lunch

14:00 – 14:40: Renata Tavanielli (IME-USP): Time Varying Copula Modeling:  A Cholesky Approach

14:40 - 15:20: Airlane Alencar (IME-USP): Modelos tipo GARMA e GAMAR com outras distribuições

15:20 - 15:50: Coffee Break

15:50 - 16:30: João Sato (Universidade Federal do ABC): Perspectives of Interdisciplinary Research in Education, Neuroscience and Statistics

**Organization: Projeto Temático FAPESP 2018/04654-9**