WINTS 2009 Programme - day by day

Thursday, 3rd September (Room: Sousa Pinto)

08:30 - 10:00	Registration	
10:00 - 10:10	Opening session	
10:10 - 11:10	**Invited Talk**	Chair: Isabel Pereira
	Count time series with overdispersed data	
	Robert C Jung	
11:10 - 11:30	Coffee break	
11:30 - 12:30	**Contributed Session I**	Chair: Márton Ispány
11:30	*A time series process on Z: a ZINAR model*	
	Dimitris Karlis and Andersson Jonas	
11:50	*Random coefficient integer-valued autoregressive process for count data*	
	Dulce Gomes and Luísa Canto e Castro	
12:10	*Integer-valued APARCH Processes*	
	Conceição Costa, Isabel Pereira and Manuel Scotto	
12:30 - 14:00	**Lunch at the University Canteen**	
14:00 - 15:00	**Invited Talk**	Chair: Gyula Pap
	Statistical Methods in Semiparametric INAR models	
	Feike C Drost	
15:00 - 16:00	**Contributed Session II**	Chair: Dulce Gomes
15:00 - 16:00	*Statistical inference of unstable INAR(2) processes*	
	Gyula Pap, Mátyás Barczy and Márton Ispány	
16:00 - 16:30	**Coffee break**	
16:30 - 17:30	**Contributed Session III**	Chair: Antónia Turkman
16:30 - 16:50	*Introducing a fractional integer-valued autoregressive model for time series of counts*	
	Harry Pavlopoulos	
16:50 - 17:30	*Extreme value theory for integer-valued sequences: a survey*	
	Manuel Scotto	

Friday, 4th September (Room: Sousa Pinto)

10:00 - 11:00	**Invited Talk**	Chair: Manuel Scotto
	Optimal Probabilistic Forecasts for Counts	
	Brendan McCabe	
11:00 - 11:30	Coffee break	
11:30 - 12:30	**Contributed Session IV**	Chair: Mátyás Barczy
11:30 - 11:50	*Collaborative INAR(1) processes and random forests*	
	Márton Ispány	
11:50 - 12:10	*Integer valued autoregressive processes with periodic structure*	
	Magda Monteiro, Isabel Pereira and Manuel Scotto	
12:10 - 12:30	*Parameter estimation using high-order cumulants for INAR(p) processes*	
	Isabel Silva and Maria Eduarda Silva	
12:30 - 14:00	**Lunch at the University Canteen**	
14:00 - 15:00	**Invited Talk**	Chair: K. Feridum Turkman
	Weak dependence, models and some applications	
	Paul Doukhan	
15:00 - 16:20	**Contributed Session V**	Chair: Isabel Silva
15:00 - 15:20	*True integer-valued time series*	
	R. Keith Freeland	
15:20 - 15:40	*Additive outliers in INAR(1) models*	
	Mátyás Barczy, Márton Ispány, Gyula Pap, Manuel Scotto and Maria Eduarda Silva	
15:40 - 16:00	*Innovational outliers in INAR(1) models*	
	Mátyás Barczy, Márton Ispány, Gyula Pap, Maria Eduarda Silva and Manuel Scotto	
16:00 - 16:20	*Integer-valued bilinear time series models*	
	Isabel Pereira and Nélia Silva	
16:20 - 16:40	**Coffee break**	
20:00 - 23:00	**Workshop dinner**	

Saturday, 5th September (Room: Sousa Pinto)

10:00 - 11:00	**Invited Talk**	Chair: M. Eduarda Silva
	Linear and Loglinear Poisson Autoregression	
	Konstantinos Fokianos	
11:00 - 11:30	Coffee break	
11:30 - 12:20	**Round table discussion**	
12:20 - 12:30	**Closing session**	