ITISE 2015
International Work-Conference on Time Series Analysis

ITISE 2015

PROGRAM

1st-3rd July, 2015
Granada (SPAIN)
## ITISE 2015 Short Program

### Wednesday, 1st July, 2015

<table>
<thead>
<tr>
<th>Time</th>
<th>Session A.1: Advanced Forecasting methods (Part I)</th>
<th>Session B.1: Advanced Mathematical Time Series Forecasting Methods (Part I)</th>
</tr>
</thead>
<tbody>
<tr>
<td>8:00-8:30</td>
<td>Registration Desk</td>
<td>(start at 8h but it is opened during all the conference)</td>
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<tr>
<td>8:30-10:00</td>
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<tr>
<td>10:00-10:30</td>
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<tr>
<td>10:30-12:00</td>
<td>Session A.2: Advanced Forecasting methods (Part II)</td>
<td>Session B.2: Analysis of irregularly sampled time series: techniques, algorithms and case studies</td>
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<tr>
<td>12:00-13:00</td>
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<td>13:20-15:00</td>
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<tr>
<td>15:00-17:00</td>
<td>Session A.3: Spatio-temporal analysis of biomedical time series</td>
<td>Session B.3: Econometric models/forecasting</td>
</tr>
<tr>
<td>17:00-18:00</td>
<td>Spanish Network Time Series meeting (RESET)</td>
<td>Session A.4/B.4: Poster Session</td>
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<tr>
<td>10:00-10:30</td>
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<tr>
<td>10:30-12:00</td>
<td>Session A.6: Time series Analysis using Machine Learning Techniques and Artificial Neural Networks</td>
<td>Session B.6: Advanced Mathematical Time Series Forecasting Methods (Part III)</td>
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<tr>
<td>12:00-13:00</td>
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<td>13:00-15:00</td>
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<tr>
<td>15:00-16:15</td>
<td>Session A.7: Application in Time Series Analysis/Forecasting (Part I)</td>
<td>Session B.7: Advanced Mathematical Time Series Forecasting Methods (Part IV)</td>
</tr>
<tr>
<td>16:15-17:15</td>
<td>Session A.8: High Dimension and Complex/Big Data</td>
<td>Session B.8: Advanced Forecasting methods (Part III)</td>
</tr>
<tr>
<td>20:00</td>
<td>Gala Dinner at Hotel Alhambra Palace</td>
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### Thursday, 2nd July, 2015

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<tbody>
<tr>
<td>8:30-10:00</td>
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<tr>
<td>10:00-10:30</td>
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<tr>
<td>10:30-12:00</td>
<td>Session A.6: Time series Analysis using Machine Learning Techniques and Artificial Neural Networks</td>
<td>Session B.6: Advanced Mathematical Time Series Forecasting Methods (Part III)</td>
</tr>
<tr>
<td>12:00-13:00</td>
<td>PLENARY LECTURE.</td>
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<td></td>
<td>Prof. Siem Jan Koopman</td>
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<td>13:00-15:00</td>
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<tr>
<td>15:00-16:15</td>
<td>Session A.7: Application in Time Series Analysis/Forecasting (Part I)</td>
<td>Session B.7: Advanced Mathematical Time Series Forecasting Methods (Part IV)</td>
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<tr>
<td>16:15-17:15</td>
<td>Session A.8: High Dimension and Complex/Big Data</td>
<td>Session B.8: Advanced Forecasting methods (Part III)</td>
</tr>
<tr>
<td>20:00</td>
<td>Gala Dinner at Hotel Alhambra Palace</td>
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Friday, 3rd July, 2015

<table>
<thead>
<tr>
<th>Time</th>
<th>Session A.9: Structural Equation Modeling of time series data</th>
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<tbody>
<tr>
<td>9:00-10:00</td>
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<tr>
<td>10:00-10:30</td>
<td>COFFEE BREAK</td>
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<tr>
<td>10:30-11:30</td>
<td>Session A.10: Application in Time Series Analysis/Forecasting (Part II). Description, designing and implementation of techniques which can exploit data related with traffic flow and Energy Forecasting</td>
</tr>
<tr>
<td>11:30-12:30</td>
<td>CLOSING PLENARY LECTURE. Prof. DI Dr. Manfred Deistler</td>
</tr>
<tr>
<td>16:30</td>
<td>Visit to the Alhambra</td>
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</tbody>
</table>

NOTES:

- All **Sessions A** will be held in Salón de Grados, Edificio Mecenas (just 20 meters from the Facultad de Ciencias).

- All **Sessions B** will be held in Salón de Grados, Facultad de Ciencias.

- The **Poster Sessions** will be held in the Hall of Facultad de Ciencias.
MAIN ENTRANCE

Hall

POSTER SESSIONS
Facultad de Ciencias

Salón De Grados.
SESSIONS A
Edificio Mecenas

Salón De Grados.
SESSIONS B
Facultad de Ciencias
PROGRAM ITISE 2015 FULL PROGRAM

Invited Talks to ITISE 2015

Title of the Talk: Generalized Dynamic Principal Components
Prof. Daniel Peña Sanchez De Rivera.

Title of the Talk: (to be confirmed)
Prof. Siem Jan Koopman

Title of the Talk: Regular and Singular AR and ARMA Models, The Single and The Mixed Frequency Case: A Structure Theory
Prof. DI Dr. Manfred Deistler

Wednesday, July 1

Session A.1: Advanced Forecasting methods (Part I)
Chairman: Prof. Dhouha Kbaier Ben Ismail and Prof. Phil Watson

Emergency Situational Time Series Analysis and Forecasting
Horia-Nicolai Teodorescu

The Relationship Between the Beveridge-Nelson Decomposition and Exponential Smoothing
Víctor Gómez

Competitive models for the Spanish short-term electricity demand forecasting.
Juan Carlos García-Díaz and Oscar Trull

Singular Spectrum Analysis and Autoregressive models for Ecuadorian shrimp catches Forecasting
Lida Barba and Nibaldo Rodríguez

Predictive and Descriptive Models of Mutual Development of Economic Growth of Germany and Selected Nontraditional EU Countries
Jozef Komornik and Magda Komornikova

Session B.1: Advanced Mathematical Time Series Forecasting Methods (Part I)
Chairman: Prof. Eduardo Loria

GARCH models and their continuous time limits
Robert Elliott, Alex Badescu and Juan-Pablo Ortega
On using predictive-ability tests in the selection of time-series prediction models
Mauro Costantini and Robert M. Kunst

The Relationship between Aggregate Advertising and Aggregate Output in a Structural VAR Model
Chulho Jung

Estimation algorithm based on Kalman filter in the ARCH(p) models
Mohammed Benmoumen and Jelloul Allal

Procedures of reconstruction of the Langevin equation from time series with memory
Zbigniew Czechowski

Session A.2: Advanced Forecasting methods (Part II)
Chairman: Prof. Jozef Komornik and Prof. Robert Elliott

Adding Seasonality to the Bass Diffusion Model and its Application to Forecast the Market Demand of Telecommunication Services
Luis Enrique García Fernández and Mercedes Garijo

Constant amplitude signal detection in high noise conditions using Spectral Kurtosis
José María Sierra-Fernández, Juan José Gonzalez De La Rosa, Jose Carlos Palomares and Agustín Agüera-Pérez

Identifying the best performing time series analytic for sea-level rise research
Phil Watson

Ramadan Effect on volatility and returns of UAE financial markets
Fatima Al Housani, Hazim El Baz and Noha Tarek Amer

An Approximate Long-Memory Range-Based Approach for Value at Risk Estimation
Xiaochun Meng and James Taylor

Session B.2: Analysis of irregularly sampled time series: techniques, algorithms and case studies
Chairman: Prof. Eulogio Pardo-Iguzquiza and Prof. Francisco Rodriguez

A class of Stein-rules in Multivariate Regression Model with Structural Changes
Séverien Nkurunziza and Fuqi Chen

Towards a new statistical tool for analyzing unevenly spaced paleoclimate time series
Josue M. Polanco Martínez and Sérgio H. Faria

Spectral Analysis of Uneven Time Series by Maximum Entropy
Eulogio Pardo-Iguzquiza and Francisco Javier Rodríguez-Tovar

Time-frequency analysis of currents data sampled at four stations in the Réunion island: application of EMD and wavelets
Dhouha Kbaier Ben Ismail, Pascal Lazure and Ingrid Puillat
Official Opening Ceremony (12:00-12:25).
It will be chaired by:
Prof. Pilar Aranda Ramirez.
Rector of the University of Granada
"Generalized Dynamic Principal Components"
Prof. Daniel Peña Sanchez De Rivera

Session A.3: Spatio-temporal analysis of biomedical time series
Chairman: Prof. Young Truong (Tentative)
Use of environmental time-series measurement in modeling radionuclide transfer to marine species
Bruno Fievet, Pascal Bailly Du Bois, Claire Voiseux, Mehdi Morillon and Richard Dupont
Simultaneous Statistical Inference in Dynamic Factor Models
Thorsten Dickhaus and Markus Pauly
Magnitude and sign decomposition of long-range fractal correlated time series
Manuel Gomez-Extremera, Pedro Carpena and Pedro Bernaola-Galvan
First-passage time properties of correlated time series with scale-invariant behavior and with crossovers in the scaling
Pedro Carpena, Ana Victoria Coronado, Concepción Carretero-Campos, Pedro Bernaola-Galván and Plamen Christov Ivanov
A new method for estimating spectral clustering change points for multivariate time series
Ivor Cribben and Yi Yu
Permutation entropy and order patterns in long time series
Christoph Bandt
Spatio-Temporal Modeling for fMRI Data
Young Truong

Session B.3: Econometric models/forecasting
Chairman: Prof. Magdalena Komornikova and Prof. Jo-Hui Chen
The environmental impact of economic activity on the planet
Aureliano Martín Segura
Commodity returns co-movements: Fundamentals or "style" effect?
Zakaria Moussa, Philippe Charlot and Olivier Darne
Revisiting the condition number anr indicator in ridge regression
  Roman Salmeron, Jose Garcia Perez, Maria del Mar Lopez Martin and Catalina Garcia

Eudoxus: A SVEC model based to forecast and perform structural analysis (shocks) for
the Mexican economy, 1985Q1-2013Q4
  Eduardo Loría and Emmanuel Salas

Methods and models for the forecasting and management of time series
  Vera Ivanyuk and Fedor Pashchenko

An analysis of nonlinearity and chaos in financial markets
  Lucía Inglada-Perez and Pablo Coto-Millan

Session A.4-B.4: Poster Presentation

  Chairman: Prof. Luis Javier Herrera

Are the stock market indices really Brownian motions?
  María A. Navascués, María V. Sebastián and Mario Latorre

Time series analysis with computational intelligence in Biomedical problems
  Olga Valenzuela

Prediction of wood maximum price to substitute fuel oil at thermoelectric plants
  Crismeire Isbaex, Márcio Lopes Da Silva, Liniker Fernandes Da Silva, Lyvia Julienne
  Sousa Rego and Thiago Taglialegna Salles

A Note on Estimation of the Common Component in Dynamic Factor Models
  Jan Bruha

Statistical forecasting model of electric energy consumption
  Kamil Rajdl, Ales Farda, Petr Štěpánek and Pavel Zahradníček

Forecasting of electricity production from photovoltaic and wind power plants in the
Czech Republic
  Ales Farda, Petr Štěpánek, Pavel Zahradníček and Kamil Rajdl

Estimation of ARMA models in the presence of outliers
  Hamid Louni

Time Series Analysis and Prediction of Bed Level Changes in Chabahar Bay
  Saeed Zeinali, Nasser Talebheydokht, Morteza Majarrad and Mojtaba Jandaghian

Use of auto regressive models with threshold (TAR) to forecast the price of exported
Brazilian pulp
  Liniker Fernandes Da Silva, Marcio Lopes Da Silva, Crismeire Isbaex, Thiago
  Taglialegna Salles, Lyvia Julienne Sousa Rego and Cinthia Grazielle Carvalho Andrade

The Impact of Smoothing of Age-specific Death Rates by the Gompertz-Makeham
Function on the Results of Stochastic Projections by Lee-Carter Model
  Ondřej Šimpach and Petra Dotlačilová

The impact of information systems on safety and traffic flow continuity in urban
agglomerations
  Simona Kubíková, Alica Kalasová and abomír Černický
Investigation of Copper Homeostasis Through the Analysis of Time-Course High-Throughput Transcriptome Data
Sebnem Oc, Serpil Eraslan and Betul Kirdar

An application of time series analysis in judging the working state of ground-based microwave radiometers
Zhenhai Wang, Qing Li and Jiansong Huang

Toward a Data Mining Full-Model on Time-Series Databases with Automated Parameter Selection
Nancy Pérez Castro, Héctor Gabriel Acosta Mesa, Efrén Mezura Montes and Nicandro Cruz Ramírez

Monument stability analysis in continuous GNSS stations from position time series
Alberto Sánchez-Alzola, María Jesús Borque and Antonio José Gil

Forecasting with a Dynamic Probit Model
Francis Bismans and Reynald Majetti

The information transmissions between the European sovereign CDS and the sovereign debt markets of emerging countries
Alan Wang

The application of time series theory in the road traffic analyses
Malwina Splawinska

Application of data fusion to analyzing time series monitoring data in coal mine
Yang Shouguo, Li Shugang and Lu Yan

Comparison of Linear, Neural and ELM based Models for Short Term Heat Load Forecasting
Primož Potočnik and Edvard Govekar

Effective Linking of Crop Modeling and Remote Sensing
Jonghan Ko and Chi Tim Ng

Issues in the Estimation of Mis-Specified Models of Fractionally Integrated Processes
Kanchana Nadarajah, Gael Martin and Donald Poskitt

Time series Interval predictor based on bounding techniques
José Manuel Bravo Caro, Emilio Congregado, Manuel Emilio Gegández and Antonio A. Golpe

An ensemble strategy for forecasting the extra-virgin olive oil price in Spain
Antonio Jesús Rivera Rivas, María Dolores Pérez Godoy, Francisco Charte Ojeda, Francisco José Pulgar Rubio and María Jose Del Jesus

Long-Range Dependence in Heart Rate Data: An Arfima-Garch Approach
Mar Fenoy and Juan-B. Seoane-Sepúlveda

Forecasting Time Series with Outliers via Decision Trees
Chris Zwilling and Michelle Wang

Identifying and forecasting speculative bubbles on commodity markets
Alexander Matthies
Improved Target Detection Methods in Hyperspectral Images Based on Tensorial Model

_Salah Bourennane and Caroline Fossati_

An Implementation of a Multi-Model Predictor Based on the Qualitative and Quantitative Decomposition of the Time-Series

_Rodrigo Lopez Farias, Vicenç Puig and Héctor Rodríguez Rangel_
Thursday, July 2


*Chairman: Prof. Eren Bas and Prof. Ukuf Yolcu*

Application of Fuzzy Cognitive Maps to the Forecasting of Daily Water Demand  
*Jose L. Salmeron, Wojciech Froelich and Elpiniki Papageorgiou*

A Fuzzy Time Series Network for Forecasting  
*Eren Bas, Erol Egrioglu, Cagdas Hakan Aladag and Ufuk Yolcu*

Forecasting Turkey Electricity Consumption by Using Fuzzy Functions Approach  
*Ali Zafer Dalar, Ufuk Yolcu, Erol Egrioglu and Cagdas Hakan Aladag*

SOM-Based clustering to determine the length of intervals for fuzzy time series  
*Ferhan Demirkoparan, Oguz Kaynar and Sibel Sener*

A High Order Time Fuzzy Time Series Forecasting Model Based on Fuzzy C-means and Artificial Neural Networks  
*Ozge Cagcag Yolcu, Ufuk Yolcu, Erol Egrioglu and Cagdas H. Aladag*

Session B.5: Advanced Mathematical Time Series Forecasting Methods (Part II)

*Chairman: Prof. Bernard B. Hsieh and Prof. Naoufel Cheikhrouhou*

Determination of stochastic dynamics from discrete time series with persistent noise  
*Monika Petelczyc, Jakub M. Gac, Jan J. Żebrowski and Maciej Kwiatkowski*

A direct method for the Langevin-analysis of multidimensional stochastic processes with strong correlated measurement noise  
*Teresa Scholz, Frank Raischel, Pedro Lind, Matthias Wächter, Bernd Lehl and Vitor V. Lopes*

Nonparametric Tests for Conditional Independence Using Conditional Distributions  
*Taoufik Bouezmarni and Abderrahim Taamouti*

Approximate Methods for Assessing the Statistical Moments of the Time Series  
*Alexander Pashchenko, Fedor Pashchenko and Galina Pikina*

Similarity based neuro-fuzzy systems for runoff forecasting in a rural catchment  
*Amin Talei, Lloyd Hock Chye Chua and Chai Quek*

Session A.6: Time series Analysis using Machine Learning Techniques and Artificial Neural Networks

*Chairman: Prof. Pedro Carpena*

Communicating Artificial Neural Networks with Physical-Based Flow Model for Complex Coastal System  
*Bernard Hsieh*
Particle Swarm Optimization and Trimmed Mean Based Training Algorithm for Multiplicative Neuron Model Artificial Neural Networks for Forecasting Time Series

Ozge Gundogdu and Erol Egrioglu

Parallel seasonal approach for electrical load forecasting

Oussama Ahmia and Nadir Farah

Financial investing using internet activity time series and multiobjective genetic programming

Martin Jakubčič and Michal Greguš

Integrating independent component analysis-based SSA with neural network for stock price prediction

Milan Badics

Session B.6: Advanced Mathematical Time Series Forecasting Methods (Part III)

Chairman: Prof. Soo Young Kim and Prof. Chulho Jung

Estimation and asymptotic covariance matrix for stochastic volatility models

Maddalena Cavicchioli

A New Type Recurrent Multiplicative Neuron Model Artificial Neural Network for Forecasting

Burcin S. Corba, Erol Egrioglu and Ufuk Yolcu

Intermediate Scaling in the Entropy of Time Series

Miron Kaufman

Bayesian nonparametric prediction in nonlinear random dynamical systems

Spyridon Hatjispyros and Christos Merkatas

Value at Risk with Filtered Historical Simulation

Mária Bohdalová and Michal Greguš

Invited Talk 2 (12:00-13:00): (To be confirmed)

Prof. Siem Jan Koopman

Session A.7: Application in Time Series Analysis/Forecasting (Part I)

Chairman: Prof. Ivor Cribben

A preliminary analysis on the effect of time series clustering on short term travel time prediction models.

Usue Mori, Alexander Mendiburu and Jose A. Lozano

Short-Term Forecasting of Wind Speed and Direction Exploiting Data Non-Stationarity

Alice Malvaldi, Jethro Dowell, Stephan Weiss and David Infield
The influence of forecast information on behavioral inventory management in supply chains
Naoufel Cheikhrouhou, Sylvain Hirth, Remy Wagner and Philippe Wieser

A Practical Application of Hierarchical Neural Clustering to Forecast Short-Term Demand for Electronic Assemblies
Tamás Jónás, Pál Dömötör and Zsuzsanna Eszter Tóth

Session B.7: Advanced Mathematical Time Series Forecasting Methods (Part IV)
Chairman: Prof. Livio Fenga and Prof. Maria A. Navascues

Long-memory and Volatility Asymmetry in the Stock Returns of Top Emerging Economies
Jo-Hui Chen and John Francis Diaz

Integer-Valued APARCH Processes in the Analysis of Time Series of Counts
Maria Da Conceição Costa, Manuel Scotto and Isabel Pereira

Testing for breaks in variance structures with smooth changes
Raja Ben Hajria, Salah Khardani and Hamdi Raissi

Session A.8: High Dimension and Complex/Big Data
Chairman: Prof. Ivor Cribben

Intraday data vs daily data to forecast volatility in financial markets
Antonio Santos

Estimation of Generalized Linear Dynamic Factor Models -The Single and the Mixed Frequency Case
Alexander Braumann, Manfred Deistler, Elisabeth Felsenstein, Diego Fresoli and Lukas Koelbl

Sparse Bayesian Latent Factor Stochastic Volatility Models for High-Dimensional Financial Time Series
Gregor Kastner, Sylvia Frühwirth-Schnatter and Hedibert Freitas Lopes

Session B.8: Advanced Forecasting methods (Part III)
Chairman: Prof. Livio Fenga and Prof. Maria A. Navascues

high dimensional factor analysis of time series
Chi Tim Ng

Artificial Intelligence and Multiscale approximation-based Forecast of Time Series with complex dynamics.
Fenga Livio

Modelling Directionality in Stationary Geophysical Time Series
Mahayaudin M. Mansor, Max E. Glonek, David A. Green and Andrew V. Metcalfe

Supermodeling An Objective Process by Synchronization of Alternative Models
Gregory Duane, Mao-Lin Shen, Noel Keenlyside and Frank Selten
A Multiple-Model Predictor Approach Based on an On-Line Mode Recognition with Application to Water Demand Forecasting

Vicenç Puig and Rodrigo López Farias
Friday, July 3

**Session A.9: Structural Equation Modeling of time series data**

*Chairman: Prof. Belkhouja Mustapha*

Structural Change and Long memory in the Dynamic of G7 inflation Processes
  
  *Mustapha Belkhouja*

What Drives Restaurants Bankrupt? A Survival Analysis Perspective
  
  *Soo Kim, Nan Hua and Arun Upneja*

Examining the Degree of Exchange Rate Pass-through: A Panel Data Approach
  
  *Nafiu Bashir Abdussalam, Professor Shehu Usman Aliyu Rano and Dr Sani Bawa*

**Session A.10: Application in Time Series Analysis/Forecasting (Part II)**

*Chairman: Prof. Pedro Castillo Valdivieso*

**Session A.10.A. Description, designing and implementation of techniques which can exploit data related with traffic flow**

Real-data time series benchmark for traffic prediction
  
  *Pedro A. Castillo, A.J. Fernandez-Ares, M.G. Arenas, P. Garcia-Sanchez, A. Mora, Pedro Garcia-Fernandez and V.M. Rivas*

Modellation and forecast of traffic series by a stochastic process
  
  *Desiree Romero, Nuria Rico and M. Isabel Garcia-Arenas*

**Session A.10.B. Application of Time Series in Energy Forecasting**

Generative Exponential Smoothing Models to Forecast Time-Variant Rates or Probabilities
  
  *Edgar Kalkowski and Bernhard Sick*

  
  *Prof. DI Dr. Manfred Deistler*

**Virtual Presentation**

*Chairman: Prof. Hector Pomares*
Time series analysis with artificial neural network. Application to the Typical Meteorological Year in Gran Canaria Island
   \textit{Luis Mazorra-Aguiar, Felipe Díaz and Raquel Pérez}

Forecasting Multidimensional Tail Events
   \textit{Arnold Polanski}

Tests of Causality between two infinite-order vector autoregressive series
   \textit{Chafik Bouhaddioui and Jean-Marie Dufour}

A Monetary Analysis of the Liquidity Trap
   \textit{João Pinto and João Andrade}

On the behaviour of tests for the null of stationarity under near stationarity with weakly dependent errors
   \textit{Julio A. Afonso-Rodríguez}

Monitoring Global Business Cycle in Real Time
   \textit{Jaime Martínez-Martin and Maximo Camacho}

Quantitative Comparisons on the Intrinsic Features of Foreign Exchange Rates between the 1920s and the 2010s: Case of the daily USD-GBP Exchange Rates
   \textit{Young Han}

Statistical characteristics of drought events in northern Tunisia
   \textit{Majid Mathlouthi and Fethi Lebdi}

Combine to compete: improving fiscal forecast accuracy over time
   \textit{Laura Carabotta and Peter Claeys}

Linkages between Foreign Exchange Market and Stock Market of China under Order Flows Transmission
   \textit{Yajie Wang, Chao Wang and Hui Li}

Replacing JDN by CEP
   \textit{Sepp Rothwangl}

Dynamic Relationship between Real Estate Investment and Economic Growth
   \textit{Mei-Se Chien}

Sub-ideal causal smoothing filters for the discrete time processes
   \textit{Nikolai Dokuchaev}

On dependency of volatility on sampling frequency for the time series generated by delay equations
   \textit{Chuong Luong and Nikolai Dokuchaev}

Cosinor, and Chronomics Analysis Toolkit (CAT) in R
   \textit{Cathy Lee Gierke and Germaine Cornelissen}

Return On Marketing Investment – A Comparison of Online and Offline Marketing Activities
   \textit{Yusuf Oc and Aysegul Toker}
Analysis and forecasting properties of weight and feed time-series from growing-finishing pigs

Alberto Pena Fernandez, Vasileios Exadaktylos, Claudia Bahr, Erik Vranken and Daniel Berckmans

Impact of wind generation uncertainty on unexpected cross-border power flows in the CEE region

Edgar Nuño

Asymptotic theory for AR-GARCH models with WSN innovation

Sara Alizadeh

Assessing Functional Connectivity in the Human Brain by Nonlinear Models

Maryam Behboudi and Rahman Farnoosh

Modeling of Electric Arc Furnace Reactive power variations by GM(0,3) and GM(1,3)

Haidar Samet and Aslan Mojallal

Global mean sea level changes revealed by discrete wavelet transform and singular spectrum analysis

Sofiane Khelifa, Ali Rami and Bachir Gourine

Exponential Moving Maximum Filter for Predictive Analytics in Network Reporting

Bin Yu

Analysis of changes in rainfall and temperature regime in Bogotá river basin

Guido Ceccherini, Cesar Carmona Moreno, Iban Ameztoy and Claudia Patricia Romero Hernández

Employment in tourism – Croatian expirence and expectations

Drago Pupavac

Demographic Dividends, Financial Development and Growth: An Application of Long Run Structural VAR Model

Pranab Kumar Das and Saibal Kar

Nonstationary Autoregressive Conditional Duration Models

Anuj Mishra and T.V. Ramanathan

Forecasting tail risk via realized GARCH, employing the realized range

Richard Gerlach and Chao Wang
ITISE 2015
International Work-Conference on Time Series Analysis
July 1-3, Granada, Spain

Sessions A.
Salón de Grados
Edificio Mecenas

Sessions B.
Salón de Grados
Facultad de Ciencias

Organized and supported by: