Tuesday, March 3

9:00 - 12:15 INVITED Talks: Flavio Ziegelmann (Chairman)

9:00 - 10:00 **Rudi Zagst** (Technical University of Munich, Germany):
Behavioral Finance Driven Investment Strategies

10:00 - 11:00 **Julien Trufin** (Université Libre de Bruxelles, Belgium):
Model Selection Based on Lorenz and Concentration Curves, Gini Indices and Convex Order

11:00 - 11:15 Coffee Break

11:15 - 12:15 **Steven Vanduffel** (Vrije Universiteit Brussel, Belgium):
Risk Assessment Under Uncertainty

12:15 - 14:45 Lunch

14:45 - 18:00 SHORT COURSE

14:45 - 16:15 **Marius Hofert** (University of Waterloo, Canada):
Programming with R: Concepts, Techniques and Tools (Part 3)

16:15 - 16:30 Coffee Break

16:30 - 18:00 **Marius Hofert** (University of Waterloo, Canada):
Programming with R: Concepts, Techniques and Tools (Part 4)

18:00 - 19:40 CONTRIBUTED Talks: Cristiano Fernandes (Chairman)

18:00 - 18:20 **Roel Henckaerts** (KU Leuven, Belgium):
Translating Machine Learning Insights Into a Data-Driven GLM

18:20 - 18:40 **Klaus Boesch and Flavio Ziegelmann** (Federal University of Rio Grande do Sul, Brazil): *Statistical Learning Methods for Time Series Forecasting*

18:40 - 19:00 **Cristiano Valle** (Federal University of Minas Gerais, Brazil):
An Approach for Detecting Evidence of Insider Trading in the Brazilian Market

19:00 - 19:20 **Veronica Gonzalez** (University of Campinas, Brazil): *Sample Selection Procedure for Markovian Processes Based on a State Space Metric*

19:20 - 19:40 **Renata Alcoforado** (University of Lisboa, Portugal):
Modeling Risk for Commodities in Brazil: Application with VaR for "Boi Gordo" Spot and Future Prices

20:00 Dinner