

## Program 2011

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### THURSDAY 28

#### **10.00: Presentation**

Antonio Montañés and Lola Gadea

#### **10.30-11.30: Fabio Canova (University Pompeu Fabra)**

Bridging DSGE models and the raw data

### 11.30-12.00: COFEE BREAK

#### **12.00-12.30: Juan José Dolado (University Carlos III)**

Detecting Big Structural Breaks in Large Dimensional Factor Models

#### **12.30-13.00: Enrique Martin-Quilis (Ministry of Economics)**

Forecasting Spanish GDP on a real-time basis: a dynamic factor approach

#### **13.00-13.30: Rocío Álvarez Aranda (University of Alicante)**

Finite sample performance of small versus large scale dynamic factor models

### 14.00-16.00: LUNCH

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**16.00-16.30: Vanesa Berenguer Rico (University Carlos III)**

Summability of Stochastic Processes

**16.30-17.00: Rebeca Jiménez(University of Salamanca)**

Food price pass-through in the euro area. The role of asymmetries and non-linearities

**17.00-17.30: Ana Fuertes (London City University)**

Credit Rating Migration and Business Cycles

17.30-18.00: COFFEE BREAK

**18.00-18.30: Luca Gambeti (University Autonoma of Barcelona)**

Testing for Sufficient Information in Structural VARs

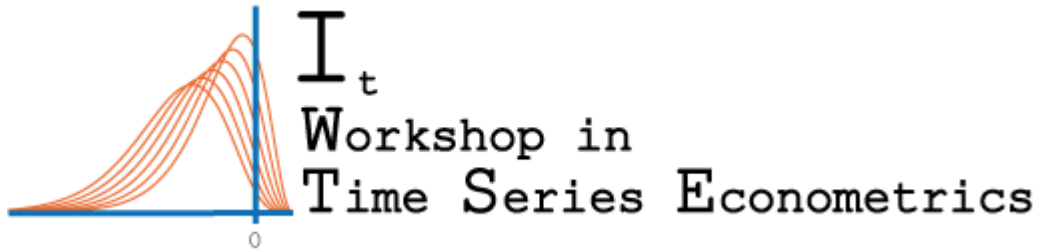
**18.30-19.00: Julio Alonso Rodríguez (University of La Laguna)**

On stationarity and unit root test under AO adjustment with possible persistent

**19.00-19.30: Luca Onorante (European Central Bank)**

Short-term inflation projections: a Bayesian vector autoregressive approach

19.30: MEETING



## Preliminary program 2011

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### FRIDAY 29

**10.00: 10.30: José Olmo (City University London -CLD)**

A uniform test for linearity in quantile regression

**10.30-11.00: Jesús Gonzalo (University Carlos III)**

Regimen Specific Predictability in Predictive Regressions

**11.00-11.30: Octavio Fernández-Amador (Joh. Kepler University Linz)**

Modelling interest rate pass-through in Europe: is linearity enough?

11.30-12.00: COFFEE BREAK

**12.00-12.30: Juan Perote (University of Alicante)**

The General Moments Expansion: An approximation of the asset returns density

**12.30-13.00: Josu Arteche (University of Basque Country)**

Volatility extraction in Long Memory in Stochastic Volatility

**13.00-13.30: Esther Ruiz (University Carlos III)**

Bootstrap Prediction Mean Square Errors of unobserved states

13.30-16.00: LUNCH