Workshop in Time Series Econometrics

PROGRAM April 2014

Thursday, 3	
9.00-10.00	Registration
10.00-10.30	Welcome Address
10.30-12.00	Invited sessions
12.00-12.30	Coffee break
12.30-13.30	Regular presentations
13.30-15.30	Lunch
15.30-17.30	Regular presentations
17.00-18.00	Coffee break
18.00-18.30	Flash presentations 1
18.30-19.30	Regular presentations
19.30-20.00	TSW Meeting
21.00	Gala dinner
Friday, 4	
9.30-11.00	Regular presentations
11.00-11.30	Flash presentations 2
11.30-12.00	Coffee break
12.00-13.00	Regular presentations
13.00-13.45	Invited session
14.00	Lunch

Thursday, 4		
9.00-10.00	**Registration**	
10.00-10.15	**Welcome address**	**Antonio Montañés and Lola Gadea**
10.30-11.15	**Agustín Maravall**	Efficient treatment of a large number of time series
11.15-12.00	**Giuseppe Cavaliere**	Implementation and theory of the bootstrap in cointegration autoregressive processes
12.00-12.30	**Coffee break**	
12.30-13.00	**Christopher Baum** and Mark Schaffer	A general approach to testing for autocorrelation
13.00-13.30	Giulia Iori, Burcu Kapar and **José Olmo**	Bank Characteristics and the Interbank Money Market: A Distributional Approach
13.30-15.30	**Lunch**	
15.30-16.00	**Marek Jarocinski and Bartosz Mackowiak**	Granger-Causal-Priority and Choice of Variables in Vector Autoregressions
16.00-16.30	Miguel Puente and **Marcos Sanso-Navarro**	Debt and growth in OECD countries: A Granger causality analysis
16.30-17.00	**Victor Troster**	Granger-causality and misspecification: a quantile regression approach?
17.00-17.30	**Gaetano D'Adamo**, Cecilio Tamarit and Mariam Camarero	The role of Institutions in Explaining Wage Determination in the Euro Area: a Panel Cointegration approach
17.30-18.00	**Coffee break**	
18.00-18.30	**Flash Session 1**	• Balaguer, J. and **J. Ripolles**, Asymmetric fuel price responses under heterogeneity • Del Brio, E., Mora, A. and **J. Perote**, Semi-nonparametric VaR forecasts for hedge funds during the recent crisis • **Pincheira, P.** and A. Gatty, Forecasting Chilean Inflation with International Factors • **Gutierrez-Salcedo, M.,** La trasmisión de precios en la cadena agroalimentaria: El Mercado español de los aceites de oliva • **Ipek, E.,** The impact of military expenditure on selected macroeconomic variables and ARDL bounds testing approach • **Carabota, L.,** Accuracy and econometric tests: Analyzing national and international fiscal forecasts in Italy • Durán Peña, S. and **J. Campo Robledo**, Violence in Colombia. A time series analysis • **Hualde, J.** and F. Iacone, Small b and fixed-b asymptotics for weighted covariance estimation in fractional cointegration
18.30-19.00	Steven P. Cassou, Hedieh Shadmani and **Jesús Vazquez**	Fiscal policy asymmetries and the sustainability of government debt
19.00-19.30	**Josep-Lluís Carrión-i-Silvestre** and Lola Gadea	Testing for multiple level shift in I(1) non-stationary processes
19.30-20.00	**TSW meeting**	

21.00	**Gala dinner**	
	Friday, 4	
9.30-10.00	**Yunus Emre Ergemen**	Fractionally Integrated Panel Data Systems
10.00-10.30	Lola Gadea and **Jesús Gonzalo**	TREND or NOT TREND in distribution characteristics: The case of GLOBAL WARMING
10.30-11.00	**Carlos Velasco** and Ignacio Lobato	Identification and Estimation of General ARMA models
11.00-11.30	**Flash Session 2**	• **Arteche, J.** y J. Orbe A bootstrap approximation for the distribution of the Local Whittle estimator • Ergemen, Y. E and **A. Taamouti**. Equilibrium Errors of Volatility and Portfolio Performance • **Virbickaite, A.,** Lopes, E. F., Galeano, P. and C. Ausin, article Learning for Bayesian Non-Parametric Mar Markov Switching Stochastic Volatility Models with Financial Applications • **Sahneh, M. H.,** Testing for Fundamentalness and Causality of Vector Autoregressive Moving Average Processes • **Ayuda, I.,** Aznar, A. and H. Ferrer, OLS and GLS detrending procedures for the long-run variance ratio test • **Bensalma, A.,** New Fractional Dickey-Fuller Test for Fractional Integration Parameter • **Rakotondramaro, H**. and B. Solonandrasana, Dynamic relationship between stock market index and Consumer confidence: USA evidence
11.30-12.00	**Coffee break**	
12.00-12.30	**Tomás del Barrio,** Paulo Rodrigues and Robert Taylor	Semi and Nonparametric Tests for Seasonal Unit Roots
12.30-13.00	**Majid M. Al-Sadoon**	A General Theory of Rank Testing
13.00-13.45	**Justin McCrary**	Time Series Ideas for Regression Discontinuity
14.00	**Lunch**	