Workshop in Time Series Econometrics

PROGRAM April 2015

Thursday, 16	
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, 17	
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, 16		
9.00-10.00	**Registration**	
10.00-10.15	**Welcome address**	**Antonio Montañés and Lola Gadea**
10.30-11.15	**Enrique Sentana,** Gabriele Fiorentini and Alessandro Galesi	Spectral inferences in state space models
11.15-12.00		
12.00-12.30	**Coffee break**	
12.30-13.00	**Javier Hualde** and Morten Ørregaard Nielsen	Conditional pseudo-maximum likelihood estimation of fractional time series models with deterministic trends
13.00-13.30	**Juanjo Dolado**, Jesús Gonzalo and Liang Chen	Quantile Factor Models
13.30-15.30	**Lunch**	
15.30-16.00	**Francesco Gallio**	Monetary News, Surprises and Forward Guidance
16.00-16.30	**Mehdi Hamidi Sahneh**	Are the shocks obtained from SVAR fundamental?
16.30-17.00	**Cecilio Tamarit**, Jordi Paniagua and Juan Sapena	Sovereign debt spreads in EMU: Disentangling the role of fundamentals and market perceptions
17.00-17.30	**Laura Carabotta and Peter Claey**	Combine to compete: improving fiscal forecast accuracy over time
17.30-18.00	**Coffee break**	
18.00-18.30	**Flash Session 1**	• **G. Gánics**, *DSGE forecast evaluation* • **Y. Sun**, Ch. Brownlees and E. Nualart, *Realized Networks* • **C. Melguizo**, *An analysis of the Okun's law for the Spanish provinces* • **J. Olmo** and Ch. W. Cheang, *Asynchronicity, International Portfolio Diversification and The Efficiency of Financial Markets* • **A. Aznar**, *Reformulating the piketty's two fundamental laws of capitalism. the long-run approach*
18.30-19.00	**Cem Çakmaklh** and Sumru Altug	Forecasting Inflation using Survey Expectations and Target Inflation: Evidence for Brazil and Turkey
19.00-19.30	**Geert Mesters** and S.J. Koopman	Empirical Bayes Methods for Dynamic Factor Models
19.30-20.00	**TSW meeting**	
21.00	**Gala dinner**	

Friday, 17		
9.30-10.00	**Carlos Velasco** and Seongman Moon	Variance Ratio Tests for Panels with Cross Section Dependence
10.00-10.30	**Josu Arteche** and Jesús Orbe	A bootstrap strategy for optimal bandwidth selection in Local Whittle estimation
10.30-11.00	**Carles Breto**	Inference in non-linear, non-Gaussian state-space stochastic leverage models
11.00-11.30	**Flash Session 2**	• **Y. E. Ergemen,** *Generalized Efficient Inference on Factor Models with Long-Range Dependence* • **V. Troster,** *A Specification Test of Dynamic Conditional Distribution and Quantile Models* • **J. Afonso,** *On the behaviour of tests for the null of stationarity under near stationarity with weakly dependent errors* • **C. G. Taufemback,** ***A*** *Frequency Domain Approach for Mixed Data Sampling Regressions* • **T. Del Barrio,** G. Cubadda and d. Osbor**n,** ***Cointegration between processes integrated at different frequencies*****.**
11.30-12.00	**Coffee break**	
12.00-12.30	**Maribel Ayuda**, Antonio Aznar and Hugo Ferrer	The Role of Initial Conditions on the Lag Length Selection. A Monte Carlo Study
12.30-13.00		
13.00-13.45	**Anindja Baner**jee, Massimiliano Marcellino and Igor Masten	An Overview of the Factor-augmented Error-Correction Model
14.00	**Lunch**	