



Workshop in Time Series Econometrics

PROGRAM APRIL 2016

THURSDAY, 7	
9.00-9.30	REGISTRATION
9.30-10.00	WELCOME ADDRESS
10.00-10.45	INVITED SESSIONS
10.45-11.30	INVITED SESSIONS
11.30-12.00	COFFEE BREAK
12.00-13.30	REGULAR PRESENTATIONS
13.30-15.30	LUNCH
15.30-17.00	REGULAR PRESENTATIONS
17.00-17.30	COFFEE BREAK
17.30-18.15	FLASH PRESENTATIONS 1
18.15-19.15	REGULAR PRESENTATIONS
19.15-19.45	MARCELO REYES AWARD
19.45-20.15	TSW MEETING
21.00	GALA DINNER
FRIDAY, 8	
9.00-11.00	REGULAR PRESENTATIONS
11.00-11.45	FLASH PRESENTATIONS 2
11.45-12.15	COFFEE BREAK
12.15-13.15	REGULAR PRESENTATIONS
13.15-14.00	INVITED SESSION
14.00	LUNCH

Thursday, 7		
9.00-9.30	Registration	
9.30-10.00	Welcome address	Antonio Montañés and Lola Gadea
10.00-10.45	Jörg Breitung	
10.45-11.30	Niels Haldrup	
11.30-12.00	Coffee break	
12.00-12.30	Esther Ruiz, Francisco Corona and Pilar Poncela	Determining the number of factors after stationary univariate transformations
12.30-13.00	Matei Demetrescu and Paulo M. M. Rodrigues	Residual-augmented IVX predictive regression
13.00-13.30	Óscar Villar and Josep-Lluís Carrion-i-Silvestre	Contagion in public debt markets: A cointegration approach volatility
13.30-15.30	Lunch	
15.30-16.00	Peter Claeys and Laura Carabotta	Nowcasting public finance in Italy
16.00-16.30	Andrés Mora-Valencia, Esther B. Del Brio and Javier Perote	High-order moments' transmission and co-movements in global crises: The kidnapping of Europe
16.30-17.00	Jesús Vázquez, Peter Scott and Steven P. Cassou	Optimal monetary policy revisited: Does considering US real-time data change things?
17.00-17.30	Coffee break	
17.30-18.15	Flash Session 1	<ul style="list-style-type: none"> • H. Carcel, <i>Forecasting loans to non-financial corporations within the Eurozone, a fractional integration and cointegration approach</i> • J.Y. Peng Zhou, <i>Identification of bubbles via TARSUR Models</i> • A. Aznar, H. Ferrer-Pérez and M. Ayuda, <i>A MSB Unit Root Test Nearly-Robust to the Initial Condition</i> • G. Ganics, <i>Optimal forecast density combinations</i> • J. A. Afonso Rodriguez, <i>New results on the power of some tests for a fixed unit root under a stochastic unit root alternative</i> • F. Gallio, <i>Monetary News, Surprises and the Macroeconomy</i> • M. D. Gadea, A. Gómez-Loscos and D. Leiva-León, <i>The Evolution of Regional Economic Interlinkages in Europe</i> • K. Davtyan, <i>Income Inequality and Monetary Policy</i>
18.15-18.45	Javier García Enríquez and Josu Arteche	Singular Spectrum Analysis for Signal Extraction in Stochastic Volatility Models
18.45-19.15	Enrique Martín-Quillis	Genetic Algorithm Calibration of Seasonal BVAR Models
19.15-19.45	"Marcelo Reyes" Award	
19.45-20.15	TSW meeting	
21.00	Gala dinner	

Friday, 8		
9.00-9.30	Carlos Rodríguez-Caballero and Vladimir Yunus Emre Ergemen	A Dynamic Multi-Level Factor Model with Long-Range Dependence
9.30-10.00	Majid M. Al-Sadoon	The Linear Systems Approach to Linear Rational expectations models
10.00-10.30	Tomás del Barrio	Near-Periodic Integration
10.30-11.00	Victor Troster	A specification Test of Dynamic Conditional Distributions
11.00-11.45	Flash Session 2	<ul style="list-style-type: none"> • J. Dolado, J. Gonzalo and L. Chen, <i>Quantile Factor Models</i> • C. Velasco and P. Robinson, <i>Inference on trending panel data</i> • F. Iacone and J. Hualde, <i>Fixed bandwidth inference for fractionally integrated processes</i> • C. Guollo, <i>Ordinary Mixed-Frequency Data Econometrics</i> • J. L. Carrion-i-Silvestre, M. D. Gadea and A. Montañés, <i>Unbiased Estimation of First Order Autoregressive Parameter in Bounded Series</i> • Y. E.-Ergemen, <i>Generalized Efficient Inference on Factor Models with Long-Range Dependence</i> • A. Bensalma, <i>Some ILL defined statistical test for fractional integration parameter</i> • K. Herrera Martin, <i>TBA</i>
11.45-12.15	Coffee break	
12.15-12.45	Mehdi Hamidi Sahneh	Efficient Markets Hypothesis: Reconciling Theory with data
12.45-13.15	Antonio F. Galvao, Gabriel Montes-Rojas and José Olmo	Testing the Stochastic Discount Factor Paradigm
13.15-14.00	Peter Robinson	Adaptive Estimation in Multiple Time Series with Independent Component Errors
14.00	Lunch	