Workshop in Time Series Econometrics

PROGRAM MARCH 2017

THURSDAY, 30	
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
12.00-13.20	REGULAR PRESENTATIONS
13.30-15.30	LUNCH
15.30-16.30	REGULAR PRESENTATIONS
16.30-17.00	COFFEE BREAK
17.00-17.40	FLASH PRESENTATIONS 1
17.40-18.40	REGULAR PRESENTATIONS
19.00-19.30	MARCELO REYES AWARD
19.30-20.00	TSW MEETING
21.00	GALA DINNER
FRIDAY, 31	
9.00-10.20	REGULAR PRESENTATIONS
10.20-11.00	FLASH PRESENTATIONS 2
11.00-11.30	COFFEE BREAK
11.30-12.10	REGULAR PRESENTATIONS
12.10-12.55	INVITED SESSION
12.55-13.40	INVITED SESSION
13.40-14.00	CLOSING SESSION
14.00	LUNCH

Thursday, 30		
9.00-9.30	Registration	
9.30-10.00	Welcome address	Antonio Montañés and Lola Gadea
10.00-10.45	Robert Taylor	Testing for Co-integration Rank in VAR Models allowing for Multiple Breaks in Trend and Variance
10.45-11.30	Uve Hassler	Harmonic weighted processes
11.30-12.00	Coffee break	
12.00-12.20	Anindya Banerjee, Massimiliano Marcellino and Igor Masten	Structural analysis using factor augmented VARs and three-pass regression filters
12.20-12.40	Florens Odendahl and Barbara Rossi	Comparing Models Forecasting Performances under Markov Switching
12.40-13.00	Kurozumi, Eiji and Skrobotov, Anton	Confidence Sets for the Break Date in Cointegrating regressions
13.00-13.20	João Nicolau and Paulo M. M. Rodrigues	Testing for Tail Breaks
13.30-15.30	Lunch	
15.30-15.50	Alfredo Cuesta	Two recent machine learning methods for time series
15.50-16.10	Juan Bógalo; Pilar Poncela and Eva Senra	Circulant SSA: A new automatic procedure for signal extraction with applications to business cycle
16.10-16.30	Javier de Vicente and Esther Ruiz	The uncertainty of Principal Components in Dynamic Factor Models
16.30-17.00	Coffee break	
17.00-17.40	Flash Session 1	• **H. Ferrer Pérez**; M. Ben-Kaabia and J.M Gil, *Price transmission and volatility in Food Quality Schemes: The Spanish Lamb Sector* • **T. Gorshkova,** *Forecasting regional inflation using spatial correlation models* • **J. Arteche,** *Multiple Exact Local Whittle Estimation in Seasonal and Cyclical Long Memory* • **M. Shahbaz**; S. J. H. Shahzad; S. Alam and N. Apergis, *Globalisation, economic growth and energy consumption in the BRICS region: the importance of asymmetries* • **J. Bueren***, Endogenous Health Groups Dynamics of the Elderly* • J. L. Carrion-i-Silvestre, **C. Tamarit y** M. Camarero**,** *External imbalances in a monetary union. A Global VAR approach* • Majid **Al-Sadoon**, The Identification Problem in Linear Rational Expectations Models
17.40-18.00	Aníbal Emiliano da Silva Neto, Jesús Gonzalo Muñoz and Jean-Yves Pitarakis	Forecasting the Equity Premium: An Adaptive Lasso Induced Recursive Factor Approach
18.00-18.20	Thomas Nebeling and Nazarii Salish	LM Tests for Shock Induced Asymmetries in Time Series
18.20-18.40	Antonio Aznar and Manuel Salvador	Selecting the Cointegration Rank and the Form of the Intercept when the time trends are not cointegrated
19.00-19.30	"Marcelo Reyes" Award	
19.30-20.00	TSW meeting	
21.00	Gala dinner	

Friday, 31		
9.00-9.20	**Miguel Jerez,** Alfredo Garcia-Hiernaux and Sonia Sotoca	A least-squares approach to estimate the impulse-response function of a general linear model
9.20-9.40	Jesús Gonzalo, **Jun Yi Peng** and Raquel Montesinos	Threshold Stochastic Unit Root Models
9.40-10.00	**Tincho Almuzara,** Dante Amengual and Enrique Sentana	Normality tests for latent variables
10.00-10.20	J.L. Carrion, **A. Montañes** and Lola Gadea	Unbiased estimation of autoregressive models in bounded series
10.20-11.00	**Flash Session 2**	**J. A. Afonso-Rodríguez**, *New results on the robustness of unit root tests under contamination by systematic additive outliers* **V. Troster;** J. Peñalva and A. Taamouti, *Equilibrium Error And expected Industry Portfolio Returns* **C. Guollo Taufemback,** *A pivotal nonparametric Granger-causality test in the frequency domain* **T. del Barrio Castro**; P. M. M. Rodrigues and A. M. R. Taylor., *Aggregation of seasonal processes* **J**. Gómez-Biscarri and **J. Hualde**, *Regession-based analysis of I(2) cointegration systems* **J. L. Carrion-i-Silvestre** and D. Kim, *Structural breaks and instabilities at the end of sample* **Y. A. Bensalma**, *Fractional Dickey-Fuller test with or without pre-historical influence*
11.00-11.30	**Coffee break**	
11.30-11.50	Gergely Gánics	Optimal forecast density combinations
11.50-12.10	Igor Kheifets and **Carlos Velasco**	New goodness-of-fit diagnostics for conditional discrete response models
12.10-12.55	**Christian Brownlees**	Detecting Granular Time Series in Large Panels
12.55-13.40	**Marc Hallin**	Quantile Spectral Analysis for Locally Stationary Time Series
14.00	**Lunch**	