Workshop in

Time Series Econometrics

PROGRAM April 2018

Thursday, 12	
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
12.00-13.00	regular presentations
13.00-13.20	Flash presentations 1
13.30-15.30	Lunch
15.30-16.30	regular presentations
16.30:16.50	Flash presentations 2
17.00-17.30	Coffee break
17.30-18.50	regular presentations
18.50-19.10	Flash presentations 3
19.30-20.00	TSW Meeting
21.00	Gala dinner
Friday, 13	
9.00-10.20	Regular presentations
10.20-10.40	Flash presentations 4
10.40-11.10	Coffee break
11.10-11.30	regular presentations
11.30-12.15	Invited session
12.15-12.30	Marcelo Reyes Award
12.30-13.15	Invited session
13.15-14.00	Invited session
14.00-14.15	closing session
14.30	Lunch

Thursday, 12		
9.00-9.30	**Registration**	
9.30-10.00	**Welcome address**	**Antonio Montañés and Lola Gadea**
10.00-10.45	**Katerina Juselius** and Sophia Dimelis	The Greek crisis: A story of self-reinforcing feed-back mechanisms
10.45-11.30	**Bent Nielsen**	Asymptotic theory of outlier detection algorithms for linear time series regression models
11.30-12.00	**Coffee break**	
12.00-12.20	Marina Balboa and **Paulo M.M. Rodrigues**	Multivariate Testing for Fractional Integration
12.20-12.40	**Tomas del Barrio** and Gianluca Cubadda	On cointegration for processes integrated at different frequencies (Periodic Polynomial Cointegration)
12.40-13.00	Guillermo Carlomagno and **Antoni Espasa**	Discovering specific common trends in a large set of disaggregates: statistical procedures, their properties and an empirical application
13.00-13.20	**Flash session 1**	• **A. Aznar,** *Determining the Cointegration Rank Using a Residual-based Procedure* • J.L. Carrion-i-Silvestre, M.D. Gadea and **A. Montañés,** *Testing for cointegration with broken trend variables* • R. Barnichon and **C. Brownlees,** *Impulse Response Estimation by Smooth Local Projections* • **C. Velasco**, *Identification of possibly nonfundamental VARMA models using higher order moments*
13.30-15.30	**Lunch**	
15.30-15.50	**Guomundur Stefán Guomundsson**	Community Detection in Large Vector Autoregressions
15.50-16.10	**Gergely Ganics,** Barbara Rossi and Tatevik Sekhposyan	From fixed-event to fixed-horizon density forecasts: professional forecasters' view on multi-horizon uncertainty
16.10-16.30	Máximo Camacho, **Lola Gadea** and Ana Gómez-Loscos	Finite Markov mixture modeling to cluster turning points
16.30-16.50	**Flash session 2**	• I. Casas, X. Mao and **H. Veiga**, *Reexamining financial and economic predictability with new estimators of realized variance and variance risk premium* • **C.V. Rodríguez Caballero** and M. Caporin, *Analyzing the Credit Default Swaps by a block-factor model* • **M. Jerez**; A. Ch. Oana A. Cristian, and J. Casals, *The latent price of a currency* • G. González-Rivera, **E. Ruiz**, and J. Vicente, *A New Macroeconomic Risk Indicator: Differences between Developed and Developing Countries*

17.00-17.30	**Coffee break**	
17.30-17.50	**Victor Troster**	Cointegration, Information Transmission, and the Lead-Lag Effect between Industry Portfolios and the Stock Market
17.50-18.10	Mirko Abbritti, **Hector Carcel,** Luis Gil-Alana and Antonio Moremo	Term Premium and Quantitative Easing in a Fractionally Cointegrated Yield Curve
18.10-18.30	**Danilo Leiva-Leon** and Lorenzo Ductor	Global Macroeconomic Volatility
18.30-18.50	**Vanessa Berenguer-Rico** and Ines Wilms	White heteroscedasticty testing in robust regressions
18.50-19.10	**Flash session 3**	• **C. Nebot** and J. García Solanes, *Thresholds in the implementation of Monetary Policy: The Taylor Rule revisited* • **L. F. Martins** and P. M. M. Rodrigues, *Tests for Segmented Cointegration: An Application to US Governments Budgets* • **F. Odendahl**, *Survey-Based Multivariate Density Forecasts* • E. B. Del Brio, A. Mora-Valencia, and **J. Perote**, *Expected shortfall assessment in commodity ETF portfolios with semi-nonparametric specifications*
19.30-20.00	**TSW meeting**	
21.00	**Gala dinner**	

Friday, 13		
9.00-9.20	**Anindya Banerjee** and Josep Lluís Carrion-i-Silvestre	Panel data cointegration analysis with structural instabilities
9.20-9.40	**Josu Arteche**	Exact Local Whittle estimation in general long memory time series
9.40-10.00	**Javier Hualde** and Fabrizio Iacone	Fixed bandwidth inference for fractional cointegration
10.00-10.20	**Cleiton Guollo Taufemback**	Asymptotic behavior of temporal aggregation in mixed-frequency datasets
10.20-10.40	**Flash session 4**	• **Ch. Baum**, *Response surface models for the Elliott–Rothenberg–Stock and Leybourne unit root tests* • J. Bogalo, P. Poncela and **E. Senra,** *Multivariate circulant singular spectrum analysis* • **J. A. Afonso-Rodríguez**, *A simplified GLS version of the KPSS test for near integration* • Siem Jan Koopman , **Geert Mesters** and Bernd Schwaab, *Nonlinear Dynamic Factor Models with Interacting Level and Volatility*
10.40-11.10	**Coffee break**	
11.10-11.30	Szabolcs Blazsek, **Alvaro Escribano** and Adrian Licht	Score-Driven Nonlinear Multivariate Dynamic Location Models
11:30-12.15	Anibal Emiliano, Jesus Gonzalo and **Jean-Yves Pitarakis**	Uncovering Regimes in Out of Sample Forecast Errors
12.15-12.30	**“Marcelo Reyes” Award**	
12.30:13.15	**Andrew C. Harvey**	Recent developments in score-driven time series models
13.15:14.00	**Søren Johansen**	The statistical analysis of a simple state space model
14.00-14.15	**Closing session**	**Antonio Montañés and Lola Gadea**
14.30	**Lunch**	