Workshop in Time Series Econometrics

PROGRAM MARCH 2020

THURSDAY, 12	
8.30-9.00	REGISTRATION
9.00-9.30	WELCOME ADDRESS
9.30-10.15	INVITED SESSIONS
10.15-10.45	INVITED SESSIONS
10.45-11.15	INVITED SESSIONS
11.15-11.40	COFFEE BREAK
11.40-13.00	REGULAR PRESENTATIONS
13.00-13.30	FLASH PRESENTATIONS 1
14.00-15.30	LUNCH
15.30-16.30	REGULAR PRESENTATIONS
16.30-17.00	FLASH PRESENTATIONS 2
17.00-17.30	COFFEE BREAK
17.30-19.10	REGULAR PRESENTATIONS
19.10-20.00	WTSE MEETING
21.00	GALA DINNER
FRIDAY, 13	
9.00-10.00	REGULAR PRESENTATIONS
10.00-10.30	FLASH PRESENTATIONS 3
10.30-11.00	COFFEE BREAK
11.00-11.30	MARCELO REYES AWARD
11.30-12.00	INVITED SESSION
12.00-12.30	INVITED SESSION
12.30-13.15	INVITED SESSION
13.15-13.30	CLOSING SESSION
14.30	LUNCH

Thursday, 12		
8.30-9.00	**Registration**	
9.00-9.30	**Welcome address**	**Antonio Montañés and Lola Gadea**
9.30-10.15	**Manuel Arellano**	Nonlinear Earnings and Employment Dynamics at the Extensive and Intensive Margins
10.15-10.45	**Robin Lumsdaine**	Estimation of Panel Group Structure Models with Structural Breaks in Group Memberships and Coefficients (joint with Ryo Okui and Wendun Wang)
10.45-11.15	**Elena Pesavento**	Estimating Nonlinear Responses by Local Projections (joint with Ana María Herrera, Silvia Goncalves, and Lutz Kilian)
11.15-11.40	**Coffee break**	
11.40-12.00	**Jesús Gonzalo** and L. Gadea	Long Term Climate Forecast
12.00-12.20	A. Banerjee and **Josep Lluís Carrion-i-Silvestre**	Panel Cointegration Bounds Testing with Common Factors
12.20-12.40	**Tomás del Barrio** and D. Bauer	Seasonal Cointegration and Mixed Frequency
13.00-13.30	**Flash session 1**	• **Dolado, J.**, García-Peñalosa, C. and L. Tarasonis, *The The Changing Nature of Gender Selection into Employment over the Great Recession* • Hidalgo, J. and **C. Velasco,** *Specification Testing of Linear Time Series Models* • **Escribano, A.** and D. Wang, *A Semiparametric Random Forest Approach to Modelling and Forecasting* • Moura, G.V., Santos, A.P. and **E. Ruiz.,** *Comparing Forecasts of Extremely Large Conditional Matrices Covariance*
14.00-15.30	**Lunch**	
15.30-15.50	**Alain Hecq** and E. Voisin	Predicting Bubble Bursts in Oil Prices Using Mixed Causal-noncausal Models
15.50-16.10	**Carles Bretó**, E. L. Ionidesa, and A. A. King,	Panel Data Analysis via Mechanistic Models
16.10-16.30	**Nazarii Salish**	A Dynamic Functional Factor Model for Yield Curves: Identification, Estimation, and Prediction
16.30-17.00	**Flash session 2**	• **Hill, R.,** *Threshold Effects in Emerging Economy Exchange Rate Predictions* • Brownlees, Ch. and **Souza, A.,** *Backtesting Global Growth-at-Risk* • **Anatolyev, S.**, *Directional news impact curve* • **Funovits, B.**, *Non-Genericity, Stochastic Singularity, and Indeterminacy in Linear Multivariate Rational Expectations Models*
17.00-17.30	**Coffee break**	
17.30-17.50	C. Brownlees **and Jordi Llorens Terrazas**	Projected Dynamic Conditional Correlations
17.50-18.10	**Lukas Hoesch**	Tests of Predictability Robust to Multiple Instabilities
18.10-18.30	Y. Aït-Sahaliay, **Ilze Kalninaz** and D. Xiu	High-Frequency Factor Models and Regressions
18.30-18.50	**Kirill Evdokimov** and A. Zeleneevyz	Issues of Nonstandard Inference in Measurement Error Models
18.50-19.10	**Martin Bruns** and M. Piffer	Moving Beyond the Recursive Identification in Smooth Transition Structural VAR Model
19.10-20.00	**WTSE meeting**	
21.00	**Gala dinner**	

Friday, 13		
9.00-9.20	**Daniel Borup,** B. Christensen, N. Mühlbach and M. Nielsen	Targeted Random Forests: properties and recommendations
9.20-9.40	**Karsetn Reichold** and M. Wagner	Cointegrating Polynomial Regressions with Integrated with Drift: Fully Modified OLS Estimation and Inference Regressors
9.40-10.00	M. Demetrescu, **Paulo M. M. Rodrigues** and A. M. R. Taylor	Testing in Predictive Quantile Regressions with Time-varying Volatility
10.00-10.30	**Flash session 3**	• **Arteche, J.**, *Frequency Domain Local Bootstrap in Long Memory Time Series* • **Borup, D.**, B.J. Christensen and Y. Ermegen**,** *Long-Horizon Panel Predictive Regression* • **Markvart, M.**, Predicting Bond Return Predictability • **Afonso-Rodríguez, J.A.,** *Hyper Consistent Estimation of an Exact Autoregressive Unit Root and Consistent Testing against Near-integration* • **Castillo-Brais, B.** and A. Leon**,** *Copula Based Models on VaR Estimation: FML vs IFM Method*
10.30-11.00	**Coffee break**	
11.00-11.30	**"Marcelo Reyes" Award**	
11.30-12.00	**Siem Jan Koopman**	Beta Observation-driven Models with Exogenous Regressors: a Joint Analysis of Realized Correlation and Leverage Effects (joint with Paolo Gorgi)
12.00-12.30	**Valentina Corradi**	Quantile Forecast Evaluation with an Application to Growth at Risk (joint with Jack Fosten and Daniel Gutknecht)
12.30-13.15	**Raffaella Giacomini**	Microforecasting Income Processes (joint with Simon Lee and Silvia Sarpietro)
13.15-13.30	**Closing session**	
14.00	**Lunch**	