



# Workshop in Time Series Econometrics

## PROGRAM APRIL 2021

THURSDAY, 15 <sup>TH</sup>	
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
11.40-12.40	REGULAR PRESENTATIONS
12.40-13.00	FLASH PRESENTATIONS 1
14.00-16.00	LUNCH
16.30-16.40	REGULAR PRESENTATIONS
16.40-17.00	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, 16 <sup>TH</sup>	
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
12.30-13.00	CLOSING SESSION
14.00	LUNCH

Thursday, 15 <sup>th</sup>		
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	Impulse response analysis for structural dynamic models with nonlinear regressors (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
12.40-13.00	Flash session 1	<ul style="list-style-type: none"> <li>• Hidalgo, J. and Velasco, C., <i>Specification Testing of Linear Time Series Models</i></li> <li>• Escribano, A. and Wang, D., <i>A Semiparametric Random Forest Approach to Modelling and Forecasting</i></li> <li>• Moura, G.V., Santos, A.P. and Ruiz, E., <i>Comparing Forecasts of Extremely Large Conditional Matrices Covariance</i></li> </ul>
14.00-16.00	Lunch	
16.00-16.20	Alain Hecq and E. Voisin	Predicting Bubble Bursts in Oil Prices Using Mixed Causal-noncausal Models
16.20-16.40	Nazarii Salish	A Dynamic Functional Factor Model for Yield Curves: Identification, Estimation, and Prediction
16.40-17.00	Enrique Martín Quillís	Modelling High Frequency Time Series: The COVID-19 Shock Through the Lens of Daily Sales Data
17.00-17.30	Flash session 2	<ul style="list-style-type: none"> <li>• Brownlees, C. and Souza, A., <i>Composite Absolute Value and Sign Forecasts</i></li> <li>• Anatolyev, S. and Stanek, F., <i>Unrestricted, Restricted and Regularized Models of Multivariate Volatility</i></li> <li>• Arteché, J., <i>Frequency Domain Local Bootstrap in Long Memory Time Series</i></li> </ul>
17.30-18.00	Coffee break	
18.00-18.20	Y. Aït-Sahaliay, Ilze Kalnina and D. Xiu	High-Frequency Factor Models and Regressions
18.20-18.40	Martin Bruns and H. Lütkepohl	Comparison of Projection Estimators for Proxy Vector Autoregressions
18.40-19.10	J. Cloyne, Óscar Jordá and A. Taylor	Decomposing the Fiscal Multiplier
19.10-20.00	WTSE meeting	
21.00	Gala dinner	

Friday, 16 <sup>th</sup>		
9.00-9.20	Daniel Borup, B. Christensen, N. Mühlbach and M. Nielsen	Targeted Random Forests: Properties and Recommendations
9.20-9.40	Karsten Reichold and M. Wagner	Cointegrating Polynomial Regressions with Integrated Regressors with Drift: Fully Modified OLS Estimation and Inference
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	<ul style="list-style-type: none"> <li>• Hill, R., <i>Threshold Effects in Emerging Economy Exchange Rate Predictions</i></li> <li>• Afonso-Rodríguez, J. A., <i>Hyper Consistent Estimation of an Exact Autoregressive Unit Root and Consistent Testing against Near-integration</i></li> <li>• Castillo-Brais, B. and Leon, A., <i>Copula Based Models on VaR Estimation: FML vs IFM Method</i></li> <li>• Sadoun, M. and Bentarzi, M., <i>Efficient Estimation and Testing in the Periodic Integer-valued Autoregressive Models</i></li> </ul>
10.30-11.00	Coffee break	
11.00-11.30	"Marcelo Reyes" Award	
11.30-12.00	Juan José Dolado	Labour Economics and Big Data: An Overview of Regularization Techniques in the Evaluation of Causal Effects
12.00-12.30	Valentina Corradi	Quantile Forecast Evaluation with an Application to Growth at Risk (joint with Jack Fosten and Daniel Gutknecht)
12.30-13.00	Closing session	
14.00	Lunch	