



Workshop in Time Series Econometrics

PROGRAM MARCH-APRIL 2022

THURSDAY, MARCH 31 ST	
8.30-9.00	REGISTRATION
9.00-9.30	WELCOME ADDRESS
9.30-10.10	INVITED SESSION
10.10-10.50	REGULAR PRESENTATIONS
11.00-11.30	COFFEE BREAK
11.30-12.30	REGULAR PRESENTATIONS
12.30-13.00	FLASH PRESENTATIONS 1
13.00-15.30	LUNCH BREAK
15.30-16.50	REGULAR PRESENTATIONS
16.50-17.20	FLASH PRESENTATIONS 2
17.20-17.50	COFFEE BREAK
17.50-19.00	REGULAR PRESENTATIONS
19.00-19.30	WTSE MEETING
21.00	GALA DINNER
FRIDAY, APRIL 1 ST	
09.30-10.10	REGULAR PRESENTATIONS
10.10-10.40	FLASH PRESENTATIONS 3
10.40-11.10	COFFEE BREAK
11.10-12.30	INVITED SESSION
12.30-12.40	MARCELO REYES AWARD
12.40-13.20	INVITED SESSION
13.20-13.30	CLOSING SESSION
13.45	LUNCH BREAK

Thursday, March 31 st		
08.30-09.00	Registration	
09.00-09.30	Welcome address	Antonio Montañés and Lola Gadea
09.30-10.10	M. Bennedsen, Eric Hillebrand and S.J.Koopman	A Statistical Model of the Global Carbon Budget
10.10-10.30	Blazsek, S. and Álvaro Escribano	Robust estimation and forecasting of climate change using score-driven iceage models
10.30-10.50	B. Kapar and José Olmo	A dynamic network regression model for a large cross section of units with an application to measuring spillovers between pollution and electricity consumption
11.00-11.30	Coffee break	
11.30-11.50	M. Demetrescu, Paulo Rodrigues and R. Taylor	Transformed Regression-based Long-Horizon Predictability Tests
11.50-12.10	J. Bogalo, M. Llada, P. Poncela and Eva Senra	Seasonality in COVID-19 times
12.10-12.30	Juan Carlos Escanciano and R. Parra	Extending the Scope of Inference About Predictive Ability to Machine Learning Methods
12.30-13.00	Flash session 1	<ul style="list-style-type: none"> • Camacho, M., <u>Caro, A.</u>* and Peña, D., What drives industrial energy prices? • Nazari, S., Forecasting Environmental Data: An example to ground-level ozone concentration surfaces • Natoli, F.*, Temperature surprise shocks • Chen, L, Dolado, J.J., Gonzalo, J. and Ramos, A., Revisiting the Effect of CO2 on Global Warming: A Quantile Factor Approach • Gudmundsson, G.S., Detecting Giver and Receiver Spillover Groups in Large Vector Autoregressions • Camarero, M., Carrion-i-Silvestre, J.L. and Tamarit C., Current account determinants in a globalized world
13.00-15.30	Lunch break	
15.30-15.50	<u>Robinson Kruse-Becher*</u> and Y. Liu	Improving financial volatility nowcasts
15.50-16.10	<u>Majid Al Sadoon*</u>	The Spectral Approach to Linear Rational Expectations Models
16.10-16.30	Yunus Emre Ergemen	Parametric Estimation of Long Memory in Factor Models
16.30-16.50	K. Miranda, P. Poncela and Esther Ruiz	Dynamic factor models: Does the specification matter?
16.50-17.20	Flash session 2	<ul style="list-style-type: none"> • Baba Yara, F. and <u>Hill, R.</u>*, Hidden in plain sight: sparse linear asset pricing models • Christensen, B.J., Neri, L. and <u>Parra-Alvarez, J.C.</u>, Estimation of Continuous-Time Linear DSGE Models from Discrete-Time Measurements • Hoesch, L, <u>Lee, A.</u> and G. Mesters, Robust Inference in Structural VAR models Identified by non-Gaussianity • Jin, W., Estimation of Time Series Models Using Generalized Spectral Distribution • Velasco, C., Identification of nonlinear models using higher-order moments
17.20-17.50	Coffee break	
17.50-18.10	Christian Brownlees and J. Llorens-Terrazas	Empirical Risk Minimization for Time Series: Nonparametric Performance Bounds for prediction
18.10-18.30	M. Doukali, X. Song and <u>Abderrahim Taamouti*</u>	Value-at-Risk under Measurement Error
18.30-18.50	Luca Neri	Structural Estimation Combining Micro and Macro Data
18.50-19.30	WTSE meeting	
21.00	Gala dinner	

Friday, April 1 st		
09.30-09.50	J. Gonzalo and <u>Jean-Ives Pitarakis*</u>	Out of Sample Predictability in Predictive Regressions with Many Predictor Candidates
09.50-10.10	Antonio Espasa	Time Series Big Data with several seasonality and strong and complex high frequency patterns
10.10-10.40	Flash session 3	<ul style="list-style-type: none"> • <u>Reichold, K.*</u> and Jentsch, C., Accurate and (Almost) Tuning Parameter Free Inference in Cointegrating Regressions • Camacho, M. and <u>Lopez, G.*</u>, Factor models for large and incomplete data sets with unknown group structure • <u>Del Barrio, T.</u>, Testing for the cointegration rank between Periodically Integrated • Amengual, D., <u>Fiorentini, G.</u> and Sentana, E., Specification tests for non-Gaussian structural vector autoregressions • <u>Hualde, J.</u>, and Nielsen, M. O., Truncated sum-of-squares estimation of fractional time series models with generalized power-law trend • <u>Arteche, J.</u> and Martins, L.F., Local Whittle estimation of time varying locally stationary long memory series
10.40-11.10	Coffee break	
11.10-11.50	Matteo Barigozzi, H. Cho and D. Owens	Factor-adjusted network estimation and forecasting for high-dimensional time series
11.50-12.30	M. Almuzara, <u>Dante Amengual</u> , G. Fiorentini and E. Sentana	GDP Solera: the ideal vintage mix
12.30-12.40	"Marcelo Reyes" Award	
12.40-13.20	M. Lippi, <u>Manfred Deistler</u> and B. Anderson	High-Dimensional Dynamic Factor Models: A Selective Survey and Lines of Future Research
13.20-13.30	Closing session	
13.45	Lunch	

The authors marked with * present the paper online.