Workshop in Time Series Econometrics

PROGRAM MARCH-APRIL 2022

Thursday, March 31st	
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 1st	
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 31st		
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**	• Camacho, M., **Caro, A.** 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	**Robinson Kruse-Becher** and Y. Liu	Improving financial volatility nowcasts
15.50-16.10	**Majid Al Sadoon**	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**	• Baba Yara, F. and **Hill, R.**, Hidden in plain sight: sparse linear asset pricing models • Christensen, B.J., Neri, L. and **Parra Alvarez, J.C.**, Estimation of Continuous-Time Linear DSGE Models from Discrete-Time Measurements • Hoesch, L, **Lee, A.** and G. Mesters, Robust Inference in Structural VAR models Identified by non-Gaussianity • Carriero, A. and **Volpicella, A.**, The Identifying Information in the Forecast Error Variance: an Application to Endogenous and Heterogeneous Uncertainty and its Relationship with Financial Shocks • **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 **Abderrahim Taamouti**	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 1st		
09.30-09.50	J. Gonzalo and **Jean-Ives Pitarakis**	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**	• **Reichold, K.** and Jentsch, C., Accurate and (Almost) Tuning Parameter Free Inference in Cointegrating Regressions • **Camacho, M.** and Lopez, G., Factor models for large and incomplete data sets with unknown group structure • **Del Barrio, T.**, Testing for the cointegration rank between Periodically Integrated • Amengual, D., **Fiorentini, G.** and Sentana, E., Specification tests for non-Gaussian structural vector autoregressions • **Hualde, J.**, and Nielsen, M. O., Truncated sum-of-squares estimation of fractional time series models with generalized power-law trend • **Arteche, J.** 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, **Dante Amengual,** G. Fiorentini and E. Sentana	GDP Solera: the ideal vintage mix
12.30-12.40	**“Marcelo Reyes” Award**	
12.40-13.20	M. Lippi, **Manfred Deistler** 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**	