



Workshop in Time Series Econometrics

PROGRAM APRIL 2024

THURSDAY, APRIL 11 TH	
8.30-9.00	REGISTRATION
9.00-9.30	WELCOME ADDRESS
9.30-11.00	INVITED SESSION
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
15.30-16.30	REGULAR PRESENTATIONS
16.30-17.00	FLASH PRESENTATIONS 2
17.00-17.30	COFFEE BREAK
17.30-18.30	REGULAR PRESENTATIONS
18.30-	WTSE MEETING
21.00	GALA DINNER
FRIDAY, APRIL 12 TH	
09.30-10.10	REGULAR PRESENTATIONS
10.10-10.30	FLASH PRESENTATIONS 3
10.30-11.00	COFFEE BREAK
11.00-12.00	INVITED SESSION
12.00-12.30	MARCELO REYES AWARD
12.30-13.00	INVITED SESSION
13.00-13.30	CLOSING SESSION
13.30	LUNCH BREAK

Thursday, April 11th

08.30-09.00	Registration	
09.00-09.30	Welcome address	Antonio Montañés and Lola Gadea
09.30-10.00	Manuel Arellano, O. Attanasio, B. Augsburg, S. Crossman and V. Sancibrian	Estimating Flexible Income Processes from Subjective Expectations Data
10.00-10.30	N. Ceneda, Valentina Corradi, W. Distao and J. Llorens-Terrazas	Sorting Errors and Multiple Sorting
10.30-11.00	Christian Francq, L. Trapani and J. M. Zakoian	Detection of Breaks in Weak Location Time Series Models with Quasi-Fisher Scores
11.00-11.30	Coffee break	
11.30-11.50	Vanesa Berenguer-Rico and B. Nielsen	Least Trimmed Squares: Nuisance Parameter Free Asymptotics
11.50-12.10	Bent Nielsen and M. Qian	Asymptotic Properties of the Gauge and Power of Step-Indicator Saturation
12.10-12.30	Jean-Yves Pitarakis	Direct Multi-Step Forecast based Comparison of Nested Models via an Encompassing Test
12.30-13.00	Flash session 1	<ul style="list-style-type: none"> • Leiva-León, D., G. Pérez Quirós, Sapriza, F. Vázquez-Grande and E. Zakrajšek, <i>Credit Market Sentiment: Estimation and Macroeconomic Implications</i> • Gadea, M.D, Gonzalo, J., Ramos, A. <i>Trends in Temperature Data: Micro-foundations of Their Nature</i> • Nicolau, J. and P. Rodrigues,. <i>A Simple but Powerful Tail Index Regression</i> • Velasco, C. and X. Wang. <i>Estimation of Time Series Models by Distance Covariances</i> • Carnero, A., A. León and T.M. Níguez. <i>Skewness and Kurtosis of Aggregated Financial Returns</i>
13.00-15.30	Lunch break	
15.30-15.50	Del Barrio, T., A. Escribano and Philipp Sibbertsen	Modeling and Forecasting Cyclical Trends in Paleoclimate Data
15.50-16.10	V. Corradi and Jordi Llorens-Terrazas	A Semiparametric Approach to Monitoring Joint Tail Risks: An Application to Stagflation
16.10-16.30	Dante Amengual, G. Fiorentini and E. Sentana	Information Matrix Tests for Markov Switching Regression Models
16.30-17.00	Flash session 2	<ul style="list-style-type: none"> • Stauskas. O. and Sucarrat, G. <i>Testing the Zero-process of Intraday Financial Returns for Non-stationary Periodicity</i> • Arteche, J. <i>An Omnibus LM Test for Long Memory</i> • Garrón, I. V. Rodríguez-Caballero, and E. Ruiz, <i>International vulnerability of inflation</i> • Angelini, G., Fanelli, L. and Neri, L. <i>Invalid Proxies and Volatility Changes</i> • Cavaliere, G., Mikosch, Th., Rahbek, A. and Vilandt, F. <i>The Econometrics of Financial Duration Modeling</i>
17.00-17.30	Coffee break	
17.30-17.50	L. Giratis, G. Kapetanios, Yufei Li and T. Chuong Nguyen	Partial Time-Varying Regression Modelling under General Heterogeneity
17.50-18.10	Matei Demetrescu	Simultaneous Inference Bands for the PIT Histogram
18.10-18.30	Ovidijus Stauskas	Cross-Section Bootstrap for CCE Regressions Under General Unknown Factors
18.30-	WTSE meeting	
21.00	Gala dinner	

Friday, April 12 th		
09.30-09.50	Jiaming Huang	Functional VAR
09.50-10.10	Carles Bretó, E. L. Ionides and A. A. King	Panel Data Analysis via Mechanistic Models
10.10-10.30	Flash session 3	<ul style="list-style-type: none"> • Brownless, C. and Gudmundsson, G. S. <i>Concentration of the Adjacency and Laplacian Matrices in Random Graphs with Dependent Edges</i> • Barigozzi, M. and Trapin, L. <i>High-dimensional Dynamic Matrix Factor Models</i> • Semenov, A., Prokhorov, A., Skrobotov, A. and Radchenko, P. <i>Change Point Detection in Time Series Using Mixed Integer Programming</i> • Vallarino, P. <i>Dynamic Kernel Model</i>
10.30-11.00	Coffee break	
11.00-11.30	Liudas Giraitis, Y. Li and G. Kapetanios	Regression Modelling under General Heterogeneity
11.30-12.00	David Harvey	Testing for Equal Average Forecast Accuracy in Possibly Unstable Environments
12.00-12.30	"Marcelo Reyes" Award	
12.30-13.00	J. Duffy, Sophocles Mavroeidis and S. Wycherley	Cointegration with Occasionally Binding Constraints
13.00-13.30	Closing session	
13.30	Lunch	