Workshop in Time Series Econometrics

PROGRAM APRIL 2024

Thursday, April 11th	
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 12th	
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**	• Leiva-León,D., **Pérez Quirós, G.,** H. Sapriza, F. Vázquez-Grande and E. Zakrajšek. *Credit Market Sentiment: Estimation and Macroeconomic Implications* • Gadea, M.D, **Gonzalo, J.**, Ramos, A. *Trends in Temperature Data: Micro-foundations of Their Nature* • Nicolau, J. and **Rodrigues, P**. *A Simple but Powerful Tail Index Regression* • **Velasco, C**. and X. Wang. *Estimation of Time Series Models by Distance Covariances* • **Carnero, A.**, A. León and T.M. Ñíguez**.** *Skewness and Kurtosis of Aggregated Financial Returns*
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**	• Stauskas. O. and **Sucarrat, G**. *Testing the Zero-process of Intraday Financial Returns for Non-stationary Periodicity* • **Arteche, J**. *An Omnibus LM Test for Long Memory* • **Garron, I.** and E. Ruiz**.** *Forecasting Inflation-in-stress* • Angelini, G., Fanelli, L. and **Neri, L.** *Invalid Proxies and Volatility Changes* • Cavaliere, G., Mikosch, Th., Rahbek, A. and **Vilandt, F**. *The Econometrics of Financial Duration Modeling*
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 12th		
09.30-09.50	**Jiaming Huang**	Functional VAR
09.50-10.10	**Carlos Bretó**, E. L. Ionides and A. A. King	Panel Data Analysis via Mechanistic Models
10.10-10.30	**Flash session 3**	• Brownless, C. and **Gudmundsson, G. S.** *Concentration of the Adjacency and Laplacian Matrices in Random Graphs with Dependent Edges* • Barigozzi, M. and Trapin**, L**. *High-dimensional Dynamic Matrix Factor Models* • Semenov, A., Prokhorov, A., **Skrobotov, A**. and Radchenko, P. *Change Point Detection in Time Series Using Mixed Integer Programming* • **Vallarino, P**. *Dynamic Kernel Model*
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**	