PROGRAM MARCH 2023

Thursday, March 16th	
8.30-9.00	Registration
9.00-9.30	Welcome Address
9.30-10.30	Invited sessions
11.00-11.30	Coffee break
11.30-12.30	Regular presentations
12.30-13.15	Flash presentations 1
13.15-15.30	Lunch break
15.30-16.50	Regular presentations
16.50-17.30	Flash presentations 2
17.30-18.00	Coffee break
18.00-19:00	Regular presentations
19.00-19.30	WTSE Meeting
Friday, March 17th	
9.30-10.30	Regular presentations
10.30-11.15	Flash presentations 3
11.15-11.45	Coffee break
11.45-12.45	Invited sessions
12.45-13.00	Marcelo Reyes Award
13.00-13.30	Invited session
13.30-13.45	Closing session
14.00	Lunch break

Thursday, March 16th		
08.30-09.00	**Registration**	
09.00-09.30	**Welcome address**	**Antonio Montañés and Lola Gadea**
09.30-10.00	L. Cantin, C. Francq and **Jean-Michel Zakoian**	Inference on conditional systemic risk measures
10.00-10.30	X. Cui, **Dalia Ghanem** and T. Kuffner	On Model Selection Criteria for Climate Change Impact Studies
10.30-11.00	**Coffee break**	
11.00-11.20	L. Chen**, Juan José Dolado**, J. Gonzalo and H. Pan	Estimation of Characteristics-based Quantile Factor Models
11.20-11.40	R. Barnichon and **Geert Mesters**	Evaluating policy makers' performance a reaction function test
11.40-12.00	**Daniel Peña** and R.S. Tsay	A Criterion for Selecting the Number of Time Series Clusters
12.30-13.15	**Flash session 1**	• **A. Aznar**, Corroborated Excess Empirical Content. How to Select an Econometric Model • C. Brownlees, G.S. Guömundsson and **Y. Wang**, Performance of Empirical Risk Minimization For Principal Component Regression • D. Fresoli, P. Poncela and **E. Ruiz**, Ignoring cross-correlated idiosyncratic components when extracting factors in dynamic factor models • Z. Du, **J.C. Escanciano** and G. Zhu, Estimating Heterogeneous Systemic Effects • C. Brownlees and **V. Morozov**, Unit Averaging for Heterogeneous Panels • I. Lobato and **C. Velasco**, Estimation of Non-fundamental ARMA Models with Heteroskedastic Innovations • M.L. Rahman**, V. Troster**, G.S. Uddin and M. Yahya, Systemic risk contribution of banks and non-bank financial institutions across frequencies: The Australian experience
13.15-15.30	**Lunch break**	
15.30-15.50	**Matteo Barigozzi*,** G. Cavaliere and G. Moramarco	Factor Network Autoregressions
15.50-16.10	T. Magdalinos and **Katerina Petrova**	Uniform and distribution-free inference for general autoregressive processes
16.10:16.30	H.B. Nielsen and **Anders Rahbek**	Penalized Quasi-Likelihood Estimation and Model Selection with Parameters on the Boundary of the Parameter Space
16.30:16.50	J.L. Carrion-i-Silvestre and **Andreu Sansó**	An Automatic Procedure to Test for Constant Unconditional Variance in Time Series
16.50-17.30	**Flash session 2**	• **J.Y., Pitarakis***, A Novel Approach to Predictive Accuracy Testing in Nested Environments • **J. Llorens***, An Oracle Inequality for Multivariate Dynamic Quantile Forecasting • **D. Amengual**, X. Bei and E. Sentana, Highly irregular serial correlation tests • **J. Hualde**, Identification of structural relations in I(1) and I(2) simultaneous cointegrated systems • M. Demetrescu, M. Hosseinkouchack and **P. Rodrigues**, Tests of No Cross-Sectional Error Dependence in Panel Quantile Regressions • **J. Peng-Zhou** and X. Song, Self-Normalized KPSS Test • **P. Vallarino**, Time-varying kernel densities as dynamic infinite mixture models
17.30-18.00	**Coffee break**	
18.00-18.20	R. Sandberg and **Genaro Sucarrat**	Robust Estimation and Inference for Time-varying Unconditional Volatility
18.20-18.40	**Josu Arteche**	Local bootstrap approximation of the distribution of the Local Whittle estimator
18.40-19.00	F. Canova, A. Kociecki and **Michele Piffer**	Flexible prior beliefs on impulse responses in Bayesian vector autoregressive models
19.00-19.30	**WTSE meeting**	

Friday, March 17th		
09.30-09.50	**María Angeles Carnero,** A. León and T.M. Ñiguez	Analytic moments of TGARCH models with polynomially adjusted densities.
09.50-10.10	**Jack Fosten**	Predictive Ability Tests with Possibly Overlapping Models.
10.10-10.30	D. Bauer and **Tomás del Barrio**	The Effect of Aggregation on Seasonal Cointegration in Mixed Frequency data.
10.30-11.15	**Flash session 3**	• **M. Al-Sadoon**, Regularized Solutions to Linear Rational Expectations Models • **J. Olmo**, A cointegration test robust to general forms of dependence in the innovation sequences • M. Camacho, **S. Ramallo** and M. Ruiz, Forecasting recessions after the Covid-19 pandemic • **R. Kruse-Becher**, Adaptive now- and forecasting of global temperatures under smooth structural changes • **M. Jerez** and A. García-Hiernaux, Assessing non-autocorrelation by comparing simple and partial autocorrelations: Works well in practice, but … will it work in theory? • **A. Volpicella**, Imperfect Proxy SVAR: Estimation and Inference • A. Gleim and **N. Salish**, Forecasting Environmental Data: An example to ground-level ozone concentration surfaces
11.15-11.45	**Coffee break**	
11.45-12.15	**Alexey Onatskiy**	Trace test for high-dimensional cointegration
12.15-12.45	**Stephen G. Pollock**	SEASCAPE.PAS: A program for seasonal adjustment
12.45-13.00	**“Marcelo Reyes” Award**	
13.00-13.30	J.L. Castle, J.A. Doornik and **David Hendry***	A Forecast Error Taxonomy Facing Multiple Shifts
13.30-13.45	**Closing session**	
14.00	**Lunch**	

* online presentation