

# POSTER SESSIONS

## Thursday, 19. 17:00-18:00 Poster Session A

D. Leyva *A Dynamic Markov-Switching Network Analysis of the Stock Market Risk Synchronization*

C. Guillaumin *Can External Shocks Explain the Asian Side of Global Imbalances? Lessons from a Structural VAR Model*

M. Artiach *Leverage Skewness and Amplitude Asymmetric Cycles*

F. Rinnen *Estimating and Forecasting Financial Risk: The Realized Quantile Approach*

J. García Enríquez *Integración Espacial en el Mercado de Verdol en España*

M.J. Presno, P. Fernández y M. Landajo *Non-renewable Resource Prices. A Robust Evaluation from Stationarity Perspective*

A. Spiru *House Price Bubbles and Their Impact on Consumption: Evidence from the US*

## Friday, 20. 11:00-12:00 Poster Session B

M. Landajo and M.J. Presno *Nonparametric Pseudo-LM Stationarity testing. Asymptotic Results and Some Bootstrap and Panel Improvements*

I. Díaz-Emparanza *Numerical Distribution Functions for Seasonal Unit Root Tests*

H. Rachinger *Linear Trends and Initial Conditions in Long Memory Time Series*

O. Erdem and Y. Varli *A New Correlation Coefficient for Bivariate Time Series Data*

L. Chen *Identifying Observed Factors in Approximated Factor Models. Estimating and Hypothesis testing*

Julio-Afonso Rodriguez *Residual-Based Tests for Cointegration under a weak Bilinear Unit Root*

S. Riscado *On the Estimation of Dynamic Stochastic General Equilibrium Models: an Empirical Likelihood Approach*

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# I I t

## Workshop in Time Series Econometrics

Zaragoza

April 19-20, 2012

Facultad de Economía y Empresa  
Universidad de Zaragoza

<http://www.timeseries.es>

# PROGRAMME

**19<sup>th</sup> April, 2012**

**9:45-10:00. Inaguration**

José María García (Director General de Economía del Gobierno de Aragón)

**10:00-10:15. Welcome address**

Antonio Montañés and Lola Gadea

**10:15-11:00.**

J. Andrés, J.E. Bosca and J. Ferri  
*Household Leverage and Fiscal Multipliers*

**11:00-11:30. Coffee Break**

**11:30-12:00.**

L. Baele, G. Bekaert, S. Cho, K. Inghelbrecht and A. Moreno  
*Macroeconomic Regimes*

**12:00-12:30.**

J. Ching Wai Chiu, B. Erakerz, A. E. Foerster, T. B. Kim and H.D. Seoane  
*Estimating VAR.s Sampled at Mixed or Irregular Spaced Frequencies : A Bayesian Approach*

**12:30-13:00.**

L. Gadea and G. Pérez-Quirós *Credit and the Business Cycle Describing the past or Inferring the Future?*

**13:00-13:30.**

J. Andrada-Félix, F. Fernández-Rodríguez and S. Sosvilla-Rivero *Historical Analogies of the Current Crisis*

**13:30-15:30. Lunch**

**15:30-16:00**

M. Luciani and D. Veredas *A Simple Model for Vast Panels of Volatilities*

**16:00-16:30**

C. Broto and G. Pérez-Quirós *How Can we Interpret Sovereign CDS Spreads during the Crisis? A Dynamic Factor Model Approach*

**16:30-17:00**

B. Feunou, J.S. Fontain, A. Taamouti and R. Tédongap *Risk Premium, Variance Premium and the Maturity Structure of Uncertainty*

**17:00-18:00. Coffee Break**

Poster session A

**18:00-18:30**

P. Agnese and P.F. Salvador *More Alike than Different: The Spanish and Irish Labour Markets before and after the Crisis*

**18:30-19:00**

P. Poncela and E. Ruíz *On the Issue of how many Variables to use when Estimating Common Factors using the Kalman Filter*

**19:00-19:30**

T. del Barrio *The Impact of Persistent Cycles on Zero Frequency Unit Root Tests*

**19:30-20:00. T.S.W. Meeting**

**21:00. Gala Dinner**

**20<sup>th</sup> April, 2012**

**9:15- 10:00**

B. Rossi and T. Sekhposyan *Tests of Specification and Distributional Change for Predictive Densities*

**10:00-10:30**

G. Koop and L. Onorante *Estimating Phillips Curves in Turbulent Times using the ECB's Survey of Professional Forecasters*

**10:30-11:00**

J. Olmo and M. Sanso *Forecasting the Performance of Hedge Fund Styles*

**11:00-12:00. Coffee Break**

Poster session B

**12:00-12:30**

S. Moon and C. Velasco *Tests for m-dependence Based on Sample Splitting Methods*

**12:30-13:00**

J.L. Carrion-i-Silvestre and D. Kim *Likelihood Ratio Tests for Cointegration, Cobreaking and Cotrending*

**13:00-13:30**

A. Carnero, A. Pérez and E. Ruiz *Effects of Outliers on the Identification and Estimation of Asymmetric GARCH-type Models*

**13:30-14:00**

J.J. Dolado, H. Rachinger and C. Velasco *LM and Wald Tests for Breaks in the Persistence and the Level of a Time Series*

**14:00. Closing ceremony**

Mariam Camarero (Secretaria General de Universidades)

**14:30. Lunch**