

WEDNESDAY, OCTOBER 2 – SALA DEGLI SVIZZERI

08:55 – 09:00 Welcome and Opening

SESSION 1: CHAIR ALESSANDRA LUATI

09:00 – 09:35 Jean-Michel Zakoian (CREST and ENSAE). *Testing for breaks in the conditional mean based on the estimating function approach.*

09:35 – 10:10 Christian Francoq (CREST and ENSAE). *Asymptotics for penalized QMLEs of time series regressions.*

10:10 – 10:45 Alessandra Luati (Imperial College London). *NIRVAR: Network informed restricted vector autoregression.*

10:45– 11:15 COFFEE BREAK

SESSION 2: CHAIR PILAR PONCELA

11:15 – 11:50 Anders Rahbek (University of Copenhagen). *On the bootstrap in duration, or waiting, time models.*

11:50 – 12:25 Fabio Canova (BI Norwegian Business School). *Flexible prior beliefs on impulse responses in Bayesian vector autoregressive models.*

12:25 – 13:00 Pilar Poncela (Universidad Autonoma de Madrid). *Frequency Identification in Singular Spectrum Analysis*

13:00 – 14:00 LUNCH

SESSION 3: CHAIR MIRKO ARMILLOTTA

14:00 – 14:35 Weining Wang (University of Groningen). *Inference on many jumps in nonparametric panel regression models.*

14:35 – 15:10 Konstantinos Fokianos (University of Cyprus). *Spatio-temporal count autoregression.*

15:10 – 15:45 Mirko Armillotta (Vrije Universiteit Amsterdam). *Pseudo-variance quasi-maximum likelihood estimation of semi-parametric time series models.*

15:45– 16:15 COFFEE BREAK

SESSION 4: CHAIR TOMMASO PROIETTI

16:15 – 16:50 Tommaso Proietti (Università di Roma Tor Vergata). *Measuring cyclical turning points and output gaps with high-dimensional time series.*

16:50 – 18:00 *Guided Tour Villa Mondragone (by invitation only)*

THURSDAY, OCTOBER 3 – SALA DEGLI SVIZZERI

SESSION 1: CHAIR MARC HALLIN

- 09:00 – 09:35 Jianqing Fan (Princeton University). *Universally Trainable Optimal Prediction Intervals Aggregation.*
- 09:35 – 10:10 Masanobu Taniguchi (Waseda University). *Jackknifed Whittle Estimators.*
- 10:10 – 10:45 Marc Hallin (Université Libre de Bruxelles). *The Dynamic, the Static, and the Weak: Factor Models and the Analysis of High-Dimensional Time Series.*

10:45– 11:15 COFFEE BREAK

SESSION 2: CHAIR MARIO FORNI

- 11:15 – 11:50 Marco Lippi (Einaudi Institute for Economics and Finance). *Aggregation and Feedback in Economics and Macroeconometrics.*
- 11:50 – 12:25 Daniel Peña (UCM3 Universidad Carlos Tercero Madrid). *Forecasting High Dimensional Time Series with Dynamic Dimension Reduction.*
- 12:25 – 13:00 Luca Gambetti (Universitat Autònoma de Barcelona), with Mario Forni (Università di Modena) *Asymmetric monetary policy tradeoffs.*

13:00 – 14:00 LUNCH

SESSION 3: CHAIR ESTHER RUIZ

- 14:00 – 14:35 Paolo Zaffaroni (Imperial College London). *Frequency-Band Estimation of the Number of Factors.*
- 14:35 – 15:10 Matteo Barigozzi (Università di Bologna). *Tail-robust factor modelling of vector and tensor time series in high dimensions.*
- 15:10 – 15:45 Esther Ruiz (UCM3 Universidad Carlos Tercero Madrid). *Dealing with idiosyncratic cross-correlation when constructing confidence regions for PC factors.*

15:45– 16:15 COFFEE BREAK

SESSION 4: CHAIR ALESSANDRO GIOVANNELLI

- 16:15 – 16:50 Manfred Deistler (University of Vienna). *High-Dimensional Dynamic Factor Models: A Selective Survey*
- 16:50 – 17:25 Melanie Schienle (Karlsruhe Institute of Technology). *Consistent model determination of ultra-high dimensional nonstationary time series.*
- 17:25–18:00 Alessandro Giovannelli (Università dell'Aquila). *Spectral-Based Variable Selection of High-Dimensional Data for Prediction of the El Nino/Southern Oscillation Cycle.*

FRIDAY, OCTOBER 4 – SALA DEGLI SVIZZERI

SESSION 1: CHAIR LUCA FANELLI

- 09:00 – 09:35 Barbara Rossi (Universitat Pompeu Fabra and European University Institute). *A four century perspective on short-term real interest rates and the term premium.*
- 09:35 – 10:10 Andrew Harvey (University of Cambridge). *Hidden Threshold Models with applications to asymmetric cycles.*
- 10:10 – 10:45 Luca Fanelli (Università di Bologna). *Invalid proxies and volatility changes.*

10:45– 11:15 COFFEE BREAK

SESSION 2: CHAIR RAFFAELLA GIACOMINI

- 11:15 – 11:50 Liudas Giraitis (Queen Mary University of London). *Estimation of random cycles in persistent time series.*
- 11:50 – 12:25 Stefano Soccorsi (University of Lancaster). *Macroeconomic cycles and bond return predictability.*
- 12:25 – 13:00 Raffaella Giacomini (University College London). *Perceived Shocks and Impulse Responses.*

13:00 – 14:00 LUNCH

SESSION 3: CHAIR ARTEM PROKHOROV

- 14:00 – 14:35 Massimo Franchi (Università di Roma La Sapienza). *Estimation and inference on stochastic trends via functional approximation.*
- 14:35 – 15:10 Gabriele Fiorentini (Università di Firenze). *Information matrix tests for Gaussian mixtures and regime switching models.*
- 15:10 – 15:45 Artem Prokhorov (University of Sydney and CEBA St Petersburg). *Mixed Integer Programming for Change-point Detection in Time Series Regression.*

15:45– 16:15 COFFEE BREAK

SESSION 4: CHAIR ALESSANDRO CASINI

- 16:15 – 16:50 Yufei Li (King's College London). *Regression modelling under general heterogeneity.*
- 16:50 – 17:25 Gianluca Cubadda (Università di Roma Tor Vergata). *VAR models with an index structure: A survey with new results.*
- 17:25–18:00 Alessandro Casini (Università di Roma Tor Vergata). *Identification and Estimation of Causal Effects in High-Frequency Event Studies.*
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