



# Workshop in Time Series Econometrics

## PROGRAM MARCH-APRIL 2022

THURSDAY, MARCH 31 <sup>ST</sup>	
8.30-9.00	REGISTRATION
9.00-9.30	WELCOME ADDRESS
9.30-10.10	INVITED SESSION
10.10-10.50	REGULAR PRESENTATIONS
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
15.30-16.50	REGULAR PRESENTATIONS
16.50-17.20	FLASH PRESENTATIONS 2
17.20-17.50	COFFEE BREAK
17.50-19.00	REGULAR PRESENTATIONS
19.00-19.30	WTSE MEETING
21.00	GALA DINNER
FRIDAY, APRIL 1 <sup>ST</sup>	
09.30-10.10	REGULAR PRESENTATIONS
10.10-10.40	FLASH PRESENTATIONS 3
10.40-11.10	COFFEE BREAK
11.10-12.30	INVITED SESSION
12.30-12.40	MARCELO REYES AWARD
12.40-13.20	INVITED SESSION
13.20-13.30	CLOSING SESSION
13.45	LUNCH BREAK

**Thursday, March 31<sup>st</sup>**

<b>08.30-09.00</b>	<b>Registration</b>	
<b>09.00-09.30</b>	<b>Welcome address</b>	<b>Antonio Montañés and Lola Gadea</b>
<b>09.30-10.10</b>	M. Bennedsen, <b>Eric Hillebrand</b> and S.J.Koopman	A Statistical Model of the Global Carbon Budget
<b>10.10-10.30</b>	Blazsek, S. and <b>Álvaro Escribano</b>	Robust estimation and forecasting of climate change using score-driven iceage models
<b>10.30-10.50</b>	B. Kapar and <b>José Olmo</b>	A dynamic network regression model for a large cross section of units with an application to measuring spillovers between pollution and electricity consumption
<b>11.00-11.30</b>	<b>Coffee break</b>	
<b>11.30-11.50</b>	M. Demetrescu, <b>Paulo Rodrigues</b> and R. Taylor	Transformed Regression-based Long-Horizon Predictability Tests
<b>11.50-12.10</b>	J. Bogalo, M. Llada, P. Poncela and <b>Eva Senra</b>	Seasonality in COVID-19 times
<b>12.10-12.30</b>	<b>Juan Carlos Escanciano</b> and R. Parra	Extending the Scope of Inference About Predictive Ability to Machine Learning Methods
<b>12.30-13.00</b>	<b>Flash session 1</b>	<ul style="list-style-type: none"> <li>• Camacho, M., <b>Caro, A.</b> and Peña, D., What drives industrial energy prices?</li> <li>• <b>Nazari, S.</b>, Forecasting Environmental Data: An example to ground-level ozone concentration surfaces</li> <li>• <b>Natoli, F.</b>, Temperature surprise shocks</li> <li>• Chen, L, Dolado, J.J., Gonzalo, J. and <b>Ramos, A.</b>, Revisiting the Effect of CO2 on Global Warming: A Quantile Factor Approach</li> <li>• <b>Gudmundsson, G.S.</b>, Detecting Giver and Receiver Spillover Groups in Large Vector Autoregressions</li> <li>• Camarero, M., <b>Carrion-i-Silvestre, J.L.</b> and Tamarit C., Current account determinants in a globalized world</li> </ul>
<b>13.00-15.30</b>	<b>Lunch break</b>	
<b>15.30-15.50</b>	<b>Robinson Kruse-Becher</b> and Y. Liu	Improving financial volatility nowcasts
<b>15.50-16.10</b>	<b>Majid Al Sadoon</b>	The Spectral Approach to Linear Rational Expectations Models
<b>16.10-16.30</b>	<b>Yunus Emre Ergemen</b>	Parametric Estimation of Long Memory in Factor Models
<b>16.30-16.50</b>	K. Miranda, P. Poncela and <b>Esther Ruiz</b>	Dynamic factor models: Does the specification matter?
<b>16.50-17.20</b>	<b>Flash session 2</b>	<ul style="list-style-type: none"> <li>• Baba Yara, F. and <b>Hill, R.</b>, Hidden in plain sight: sparse linear asset pricing models</li> <li>• Christensen, B.J., Neri, L. and <b>Parra Alvarez, J.C.</b>, Estimation of Continuous-Time Linear DSGE Models from Discrete-Time Measurements</li> <li>• Hoesch, L, <b>Lee, A.</b> and G. Mesters, Robust Inference in Structural VAR models Identified by non-Gaussianity</li> <li>• <b>Jin, W.</b>, Estimation of Time Series Models Using Generalized Spectral Distribution</li> <li>• <b>Velasco, C.</b>, Identification of nonlinear models using higher-order moments</li> </ul>
<b>17.20-17.50</b>	<b>Coffee break</b>	
<b>17.50-18.10</b>	<b>Christian Brownlees</b> and J. Llorens-Terrazas	Empirical Risk Minimization for Time Series: Nonparametric Performance Bounds for prediction
<b>18.10-18.30</b>	M. Doukali, X. Song and <b>Abderrahim Taamouti</b>	Value-at-Risk under Measurement Error
<b>18.30-18.50</b>	<b>Luca Neri</b>	Structural Estimation Combining Micro and Macro Data
<b>18.50-19.30</b>	<b>WTSE meeting</b>	
<b>21.00</b>	<b>Gala dinner</b>	

**Friday, April 1<sup>st</sup>**

<b>09.30-09.50</b>	J. Gonzalo and <b>Jean-Ives Pitarakis</b>	Out of Sample Predictability in Predictive Regressions with Many Predictor Candidates
<b>09.50-10.10</b>	<b>Antonio Espasa</b>	Time Series Big Data with several seasonality and strong and complex high frequency patterns
<b>10.10-10.40</b>	<b>Flash session 3</b>	<ul style="list-style-type: none"> <li>• <b>Reichold, K.</b> and Jentsch, C., Accurate and (Almost) Tuning Parameter Free Inference in Cointegrating Regressions</li> <li>• Camacho, M. and <b>Lopez, G.</b>, Factor models for large and incomplete data sets with unknown group structure</li> <li>• <b>Del Barrio, T.</b>, Testing for the cointegration rank between Periodically Integrated</li> <li>• Amengual, D., <b>Fiorentini, G.</b> and Sentana, E., Specification tests for non-Gaussian structural vector autoregressions</li> <li>• <b>Hualde, J.</b>, and Nielsen, M. O., Truncated sum-of-squares estimation of fractional time series models with generalized power-law trend</li> <li>• <b>Arteche, J.</b> and Martins, L.F., Local Whittle estimation of time varying locally stationary long memory series</li> </ul>
<b>10.40-11.10</b>	<b>Coffee break</b>	
<b>11.10-11.50</b>	<b>Matteo Barigozzi, H. Cho</b> and D. Owens	Factor-adjusted network estimation and forecasting for high-dimensional time series
<b>11.50-12.30</b>	M. Almuzara, <b>Dante Amengual, G. Fiorentini</b> and E. Sentana	GDP Solera: the ideal vintage mix
<b>12.30-12.40</b>	<b>“Marcelo Reyes” Award</b>	
<b>12.40-13.20</b>	M. Lippi, <b>Manfred Deistler</b> and B. Anderson	High-Dimensional Dynamic Factor Models: A Selective Survey and Lines of Future Research
<b>13.20-13.30</b>	<b>Closing session</b>	
<b>13.45</b>	<b>Lunch</b>	