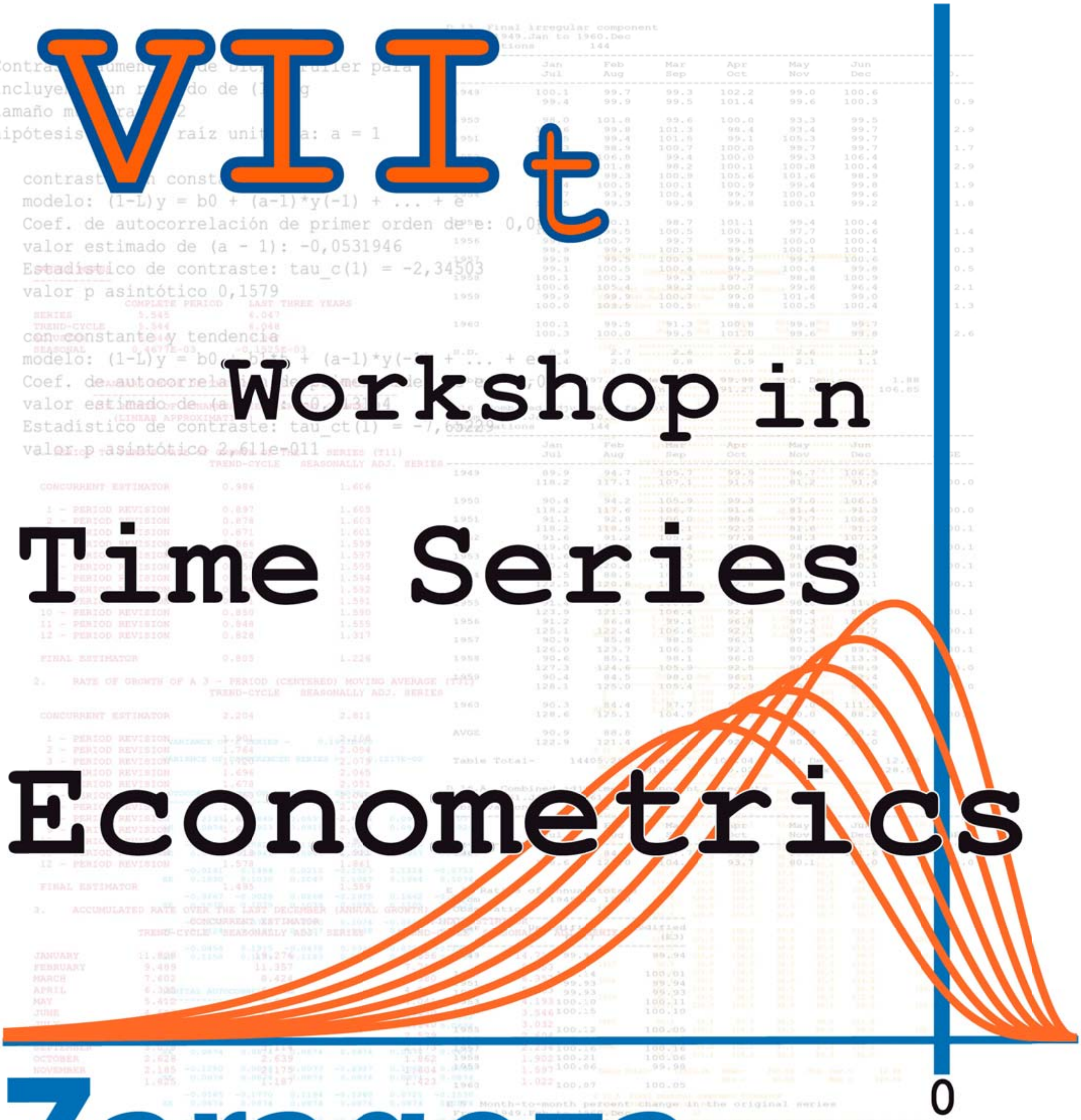
VII$_t$ Workshop in Time Series Econometrics



Zaragoza

March 30 - 31, 2017

Universidad Zaragoza
1542

iberCaja Obra Social

Workshop in Time Series Econometrics

PROGRAM March 2017

Thursday, 30	
9.00-9.30	registration
9.30-10.00	Welcome Address
10.00-10.45	Invited sessions
10.45-11.30	Invited sessions
11.30-12.00	Coffee break
12.00-13.20	regular presentations
13.30-15.30	Lunch
15.30-16.30	regular presentations
16.30-17.00	Coffee break
17.00-17.40	Flash presentations 1
17.40-18.40	regular presentations
19.00-19.30	Marcelo Reyes Award
19.30-20.00	TSW Meeting
21.00	Gala dinner
Friday, 31	
9.00-10.20	Regular presentations
10.20-11.00	Flash presentations 2
11.00-11.30	Coffee break
11.30-12.10	regular presentations
12.10-12.55	Invited session
12.55-13.40	Invited session
13.40-14.00	closing session
14.00	Lunch

Thursday, 30		
9.00-9.30	**Registration**	
9.30-10.00	**Welcome address**	**Antonio Montañés and Lola Gadea**
10.00-10.45	**Robert Taylor**	Testing for Co-integration Rank in VAR Models allowing for Multiple Breaks in Trend and Variance
10.45-11.30	**Uwe Hassler**	Harmonic weighted processes
11.30-12.00	**Coffee break**	
12.00-12.20	**Anindya Banerjee,** Massimiliano Marcellino and Igor Masten	Structural analysis using factor augmented VARs and three-pass regression filters
12.20-12.40	**Florens Odendahl** and Barbara Rossi	Comparing Models Forecasting Performances under Markov Switching
12.40-13.00	Kurozumi, Eiji and **Skrobotov, Anton**	Confidence Sets for the Break Date in Cointegrating regressions
13.00-13.20	João Nicolau and **Paulo M. M. Rodrigues**	Testing for Tail Breaks
13.30-15.30	**Lunch**	
15.30-15.50	**Alfredo Cuesta**	Two recent machine learning methods for time series
15.50-16.10	Juan Bógalo; Pilar Poncela and **Eva Senra**	Circulant SSA: A new automatic procedure for signal extraction with applications to business cycle
16.10-16.30	Javier de Vicente and **Esther Ruiz**	The uncertainty of Principal Components in Dynamic Factor Models
16.30-17.00	**Coffee break**	
17.00-17.40	**Flash Session 1**	• **H. Ferrer Pérez**; M. Ben-Kaabia and J.M Gil, *Price transmission and volatility in Food Quality Schemes: The Spanish Lamb Sector* • **T. Gorshkova,** *Forecasting regional inflation using spatial correlation models* • **J. Arteche,** *Multiple Exact Local Whittle Estimation in Seasonal and Cyclical Long Memory* • **M. Shahbaz**; S. J. H. Shahzad; S. Alam and N. Apergis, *Globalisation, economic growth and energy consumption in the BRICS region: the importance of asymmetries* • **J. Bueren**, *Endogenous Health Groups Dynamics of the Elderly* • J. L. Carrion-i-Silvestre, **C. Tamarit y** M. Camarero**,** *External imbalances in a monetary union. A Global VAR approach* • Majid **Al-Sadoon**, The Identification Problem in Linear Rational Expectations Models
17.40-18.00	**Aníbal Emiliano da Silva Neto**, Jesús Gonzalo Muñoz and Jean-Yves Pitarakis	Forecasting the Equity Premium: An Adaptive Lasso Induced Recursive Factor Approach
18.00-18.20	Thomas Nebeling and **Nazarii Salish**	LM Tests for Shock Induced Asymmetries in Time Series
18.20-18.40	**Antonio Aznar** and Manuel Salvador	Selecting the Cointegration Rank and the Form of the Intercept when the time trends are not cointegrated
19.00-19.30	**"Marcelo Reyes" Award**	
19.30-20.00	**TSW meeting**	
21.00	**Gala dinner**	

Friday, 31		
9.00-9.20	**Miguel Jerez,** Alfredo Garcia-Hiernaux and Sonia Sotoca	A least-squares approach to estimate the impulse-response function of a general linear model
9.20-9.40	Jesús Gonzalo, **Jun Yi Peng** and Raquel Montesinos	Threshold Stochastic Unit Root Models
9.40-10.00	**Tincho Almuzara,** Dante Amengual and Enrique Sentana	Normality tests for latent variables
10.00-10.20	J.L. Carrion, **A. Montañes** and Lola Gadea	Unbiased estimation of autoregressive models in bounded series
10.20-11.00	**Flash Session 2**	• **J. A. Afonso-Rodríguez**, *New results on the robustness of unit root tests under contamination by systematic additive outliers* • **V. Troster;** J. Peñalva and A. Taamouti, *Equilibrium Error And expected Industry Portfolio Returns* • **C. Guollo Taufemback,** *A pivotal nonparametric Granger-causality test in the frequency domain* • **T. del Barrio Castro**; P. M. M. Rodrigues and A. M. R. Taylor., *Aggregation of seasonal processes* • **J**. Gómez-Biscarri and **J. Hualde**, *Regession-based analysis of I(2) cointegration systems* • **J. L. Carrion-i-Silvestre** and D. Kim, *Structural breaks and instabilities at the end of sample* • **A. Bensalma**, *Fractional Dickey-Fuller test with or without pre-historical influence*
11.00-11.30	**Coffee break**	
11.30-11.50	**Gergely Gánics**	Optimal forecast density combinations
11.50-12.10	Igor Kheifets and **Carlos Velasco**	New goodness-of-fit diagnostics for conditional discrete response models
12.10-12.55	**Christian Brownlees**	Detecting Granular Time Series in Large Panels
12.55-13.40	**Marc Hallin**	Quantile Spectral Analysis for Locally Stationary Time Series
14.00	**Lunch**	