Econometrics in the Arena.
12-13 September 2019.
Location: Room SMT.9, Santa Marta
Department of Economics, University of Verona

Program

12/09/2019 (Thursday)

8:15 - 8:45 Registration

8:45 - 9:00 Welcome

9:00 - 9:40 Federico Martellosio. *Shrinkage estimation of network spillovers with factor structured errors* (with Ayden Higgins)
9:40 - 10:20 Liudas Giraitis. *Robust Tests for White Noise and Cross-Correlation* (with Violetta Dalla and Peter C.B. Phillips)

10:20 - 10:50 - Coffee break

10:50 - 11:30 Tassos Magdalinos. *VAR processes with multiple integration orders: representation and inference via endogenous instrumentation* (with Peter C.B. Phillips)
11:30 - 12:10 Alessandra Luati. *Semiparametric modeling of multiple quantiles* (with Leopoldo Catania)

12:10 - 14:30 - Lunch break

14:30 - 15:10 Offer Lieberman. *Hybrid Stochastic Local Unit Roots*. (with Peter C.B. Phillips)
15:10 - 15:50 Federico Bandi. *Realized moments: identification and pricing* (with A. Kolokolov, D.Pirino and R.Reno')
15:50 - 16:30 Eduardo Rossi. *When the going gets tough: extreme overdispersion and persistence in time series of counts.* (with Leopoldo Catania, Eduardo Rossi e Paolo Santucci de Magistris)

16:30 - 17:15 - Coffee break

17:15 - 17:55 Valentina Corradi. *Testing for Sample Selection* (with Daniel Gutknecht)
17:55 - 18:35 Giuseppe Cavaliere. *Random Bootstrap Measures*

13/09/2019 (Friday)

9:00 - 9:40 Paolo Paruolo. *Generalizations of the Granger-Johansen representation theorem.* (with Massimo Franchi)
9:40 - 10:20 Monica Billio. *Markov Switching Tensor Regression for Time-varying Networks.* (with Roberto Casarin e Matteo Iacopini)

10:20 - 10:50 – Coffee break

10:50 - 11:30 Massimiliano Caporin. *News and intraday jumps: variable selection, regularization, and economic impact with rare events.* (with Francesco Poli)
11:30 - 12:10 Fulvio Corsi. *A general framework for score-driven filtering and smoothing.*