

DEPARTMENT OF ECONOMICS

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Program 2018 NBER-NSF Time Series Conference

Friday, September 7 - Saturday, September 8
Rady School of Management
University of California, San Diego

Friday, Sept 7

8:00 a.m. Breakfast (Room MPR1)

Forecasting (Allan Timmermann, UCSD, Room 1N108)

8:30 a.m. Norman Swanson (Rutgers University)
Robust Forecast Superiority Testing with an Application to Assessing Pools of Expert Forecasts

9:00 a.m. Andreas Pick (Erasmus University)
Does modeling a structural break improve forecast accuracy?

9:30 a.m. Ching-Kang Ing (National Tsing Hua University)
[On Model Selection from a Finite Family of Possibly Misspecified Time Series Models](#)

10:00 a.m. Michael McCracken (Federal Reserve Bank of St. Louis)
An Empirical Investigation of Direct and Iterated Multistep Conditional Forecasts

10:30 a.m. Coffee break

Financial data (Tim Bollerslev, Duke, Room 1N108)

11:00 a.m. Ilze Kalnina (NC State)
Cross-Sectional Dependence in Idiosyncratic Volatility

11:30 a.m. Nour Meddahi (Toulouse School of Economics)
Return Predictability and Risk Management

12:00 p.m. Viktor Todorov (Northwestern University)
Time Varying Periodicity in Intraday Volatility

12:30-2:00 p.m. Lunch and poster session 1 (Rooms MPR1 and MPR2)

Yun Luo (UC Riverside)

A Truncated Mixture Transition Model for Interval-valued Time Series

Yifei Lyu (UCSD)

Cyclical Variation in the Government Spending Multipliers: A Markov-switching SVAR Approach

Markus Pelger (Stanford)

Interpretable Proximate Factors for Large Dimensions

Kerem Tuzcuoglu (BANK OF CANADA)

Composite Likelihood Estimation of AR-Probit Model: Application to Credit Ratings

Andrei Sirchenko (University of Amsterdam)

A model for policy interest rates

Simon Smith (USC Dornsife INET)

Noncommon Breaks

Denis Tkachenko (National University of Singapore)

Using Arbitrary Precision Arithmetic to Sharpen Identification Analysis for DSGE Models

Sumanta Basu (Cornell University)

Sparse Identification and Estimation of High-Dimensional Vector AutoRegressive Moving A...

Alessandro Casini (Boston University)

Continuous Record Asymptotics for Structural Change Models

Sebastian Fossati (University of Alberta)

A Test for State-Dependent Predictive Ability based on a Markov-Switching Framework

Peter Hansen (University of North Carolina)

A Dynamic Model of Vaccine Compliance: How Media Undermined the Danish HPV Vaccine P

Scott Holan (University of Missouri/United States Census)

Spatio-Temporal Models for Big Multinomial Data using the Conditional Multivariate Logit- Beta Distribi

Fuwei Jiang (Central University of Finance and Economics)

Real Time Macro Factors in Bond Risk Premium

Sayar Karmakar (University of Florida)

Simultaneous inference for curve estimation in time-varying models

Macro finance (Natalia Sizova, Rice, Room 1N108)

2:00 p.m.

Davide Pettenuzzo (Brandeis University)

Optimal Asset Allocation with Multivariate Bayesian Dynamic Linear Models

2:30 p.m.

Thomas Mertens (Federal Reserve Bank of San Francisco)

What to Expect from the Lower Bound on Interest Rates: Evidence from Derivatives Prices

3:00 p.m. Gustavo Schwenkler (Boston University)
[Estimating the Dynamics of Consumption Growth](#)

3:30 p.m. Coffee break

Vector autoregressions (James Hamilton, UCSD, room 1N108)

4:00 p.m. Mark Bognanni (Federal Reserve Bank of Cleveland)
 A Class of Time-Varying Parameter Structural VARs for Inference under Exact or Set Identification

4:30 p.m. Burcin Kisacikoglu (Bilkent University)
 Missing Events in Event Studies: Identifying the Effects of Partially-Measured News Surprises

5:00 p.m. Rong Chen (Rutgers University)
 Autoregressive Models for Matrix-Valued Time Series

5:30-7:00 p.m. Drinks and poster session 2 (Rooms MPR1 and MPR2)

Ana Galvao (University of Warwick)
[Credit conditions and the effects of economic shocks: amplification and asymmetries](#)

Jennifer Betz (University Regensburg)
 Time matters: How default resolution times impact final loss rates

Dashan Huang (Singapore Management University)
 Time Series Momentum: Is It There?

Asad Dossani (Colorado State University)
 Monetary Stimulus and Perception of Risk

Jean-Jacques Forneron (Boston University)
 A Sieve-SMM Estimator for Dynamic Models

Massimo Franchi (Sapienza University of Rome)
 Cointegration in functional autoregressive processes

Manuel Gonzalez-Astudillo (Board of Governors of the Federal Reserve System)
[An Output Gap Measure for the Euro Area: Exploiting Country-Level and Cross-Sectional Data](#)

Jonas Krampe (TU Braunschweig)
 Bootstrap Based Inference for Sparse High-Dimensional Time Series Models

Xialu Liu (San Diego State University)
[Threshold Factor Models for High-Dimensional Time Series](#)

Alessandra Luati (University of Bologna)
 The forecast density of a GARCH(1,1)

Sergio Lago-Alves (Central Bank of Brazil)
 Forecasting inflation with a semi-structural model of survey expectations

Tucker McElroy (U.S. Census Bureau)

Casting Vector Time Series: Algorithms for Forecasting, Imputation, and Signal Extraction

Vladas Pipiras (University of North Carolina - Chapel Hill)

Latent Gaussian count time series modeling

Thomas Trimbur (U.S. Census Bureau)

Modelled approximations to the ideal filter with application to time series of Gross Domestic Product

Lin Fan (Stanford University)

Change-Point Testing and Estimation for Risk Measures in Time Series

7:30-9:00 p.m. Dinner (second floor of Home Plate)

Saturday Sept 8

Theory (Graham Elliott, UCSD, room 1N108)

8:30 a.m. Giuseppe Cavaliere (University of Bologna)
Bootstrap Inference under Random Distributional Limits

9:00 a.m. Dobrislav Dobrev (Federal Reserve Board)
A Randomized Missing Data Approach to Robust Filtering with Applications to Economics

9:30 a.m. Martin Wagner (Bank of Slovenia)
The Asymptotic Validity of Standard Fully Modified OLS Estimation and Inference in Cointegrating Polynomials

10:00 a.m. Ngai Hang Chan (Chinese University of Hong Kong)
Testing for Structural Breaks in Spatial Trends

10:30 a.m. Coffee break

Large cross-sections (Danna Zhang, UCSD, Room 1N108)

11:00 a.m. Ruoxuan Xiong (Stanford University)
[State-Varying Factor Models of Large Dimensions](#)

11:30 a.m. George Tauchen (Duke University)
Jump Factor Models in Large Cross-Sections

12:00 p.m. David Matteson (Cornell University)
[Dynamic Shrinkage Processes](#)

12:30 p.m. Adjourn