ROME- WASEDA TIME SERIES SYMPOSIUM

October 5 – 7, 2022

Villa Mondragone, Monte Porzio Catone (Rome)

Scientific Committee

Alessandra Luati, Dipartimento di Scienze Statistiche, University of Bologna, Bologna, Italy

Tommaso Proietti, Dip. Economia e Finanza, Università di Roma 'Tor Vergata', Rome, Italy

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WEDNESDAY, OCTOBER 5 – SALA DEGLI SVIZZERI

08:45 – 09:00	Welcome and Opening

SESSION 1

09:00 – 09:40	**Masanobu TANIGUCHI** (Waseda University) Adjustments for a Class of Tests Under Nonstandard Condition and its Financial Applications
09: 40 – 10:20	**Simone GIANNERINI** (Univ. of Bologna) The validity of bootstrap testing in the threshold framework with an application to climate change
10:20 – 11:00	**Alessandra LUATI** (Univ. of Bologna) Score-driven modelling of spatio-temporal data
11:00– 11:30	**Coffee Break**

SESSION 2

11:30 – 12:10	**Jean-Michel ZAKOIAN** (CREST and University of Lille) Estimating conditional systemic risk measures in semi-parametric volatility models
12:10 – 12:50	**Yan LIU** (Waseda University) Detection of relevant changes in frequency domain
12:50 – 14:00	**LUNCH**

SESSION 3

14:00 – 14:40	**Liudas GIRAITIS** (Queen Mary University of London) Analysis of cyclical time series with applications to climate data
14:40 – 15:20	**Tommaso PROIETTI** (Univ. of Rome "Tor Vergata") The most predictable aspects of time series
15:20 – 16:00	**Junichi HIRAKAWA** (Niigata University) Weak convergence of the partial sum of I(d) process to a fractional Brownian motion in finite interval representation
16:00– 16:30	**Coffee Break**

SESSION 4

16:30 – 17:10	**Gianluca CUBADDA** (Univ. Of Rome "Tor Vergata") Detecting common bubbles in multivariate mixed causal-noncausal models
17:10 – 17:50	**Leopoldo CATANIA** (Aarhus University) Dynamic Multiple Quantile Models

CLOSING REMARKS AND DISCUSSION 17:50-18:00

THURSDAY, OCTOBER 6 – SALA DEGLI SVIZZERI

SESSION 1

09:00 – 09:40	**Hashem PESARAN** (Cambridge Univ. and Univ. Southern California) A New Composite Estimator of Risk Premia for Strong and Semi-Strong Factors
09: 40 – 10:20	**Marco LIPPI** (EIEF Rome) Singular Stochastic Processes with Rational Spectrum: Applications to Macroeconometrics
10:20 – 11:00	**Esther RUIZ** (Carlos III, Madrid) Modelling and forecasting intervals of minimum/maximum temperature in the Iberian Peninsula
11:00– 11:30	**Coffee Break**

SESSION 2

11:30 – 12:10	**Christian FRANCQ** (ENSAE and University of Lille) Testing the existence of moments and estimating the tail index of augmented GARCH processes
12:10 – 12:50	**Anders RAHBEK** (University of Copenhagen) Asymptotics for ACD Models and the role of the tail index
12:50 – 14:00	**LUNCH**

SESSION 3

14:00 – 14:40	**Manfred DEISTLER** (Technische Universität Wien and Wirtschaftsuniversität) High-Dimensional Dynamic Factor Models: A Selective Survey and Lines of Future Research
14:40 – 15:20	**Yuichi GOTO** (Kyushu University) The integrated copula spectrum with applications to tests for time-reversibility and tail symmetry
15:20 – 16:00	**Alessandro GIOVANNELLI** (Università dell'Aquila) Band-Pass Filtering with High-Dimensional Time Series
16:00– 16:30	**Coffee Break**

SESSION 4

16:30 – 17:10	**Federico CARLINI** (LUISS Univ. Rome) New tests and estimators for common dynamic factors
17:10 – 17:50	**Alessandro CASINI** (Univ. of Rome "Tor Vergata") Some Recent Results on Heteroskesdasticity and Autocorrelation Robust Inference

CLOSING REMARKS AND DISCUSSION 17:50-18:00

FRIDAY, OCTOBER 7 – SALA DEGLI SVIZZERI

SESSION 1

09:00 – 09:40	**Marc HALLIN** (Université libre de Bruxelles) Rank-Based Testing for Semiparametric VAR Models: a Measure Transportation Approach
09: 40 – 10:20	**Matteo BARIGOZZI** (University of Bologna) FNETS: Factor-adjusted network estimation and forecasting for high-dimensional time series
10:20 – 11:00	**Hiroshi SHIRAISHI** (Keio University) Generalized Random Forests for Dependent Data
11:00– 11:30	**Coffee Break**

SESSION 2

11:30 – 12:10	**Paolo SANTUCCI DE MAGISTRIS** (LUISS Univ. Rome) Realized Illiquidity
12:10 – 12:50	**Kostantinos FOKIANOS** (Univ. of Cyprus) Poisson Network Autoregression
12:50 – 14:00	**LUNCH**