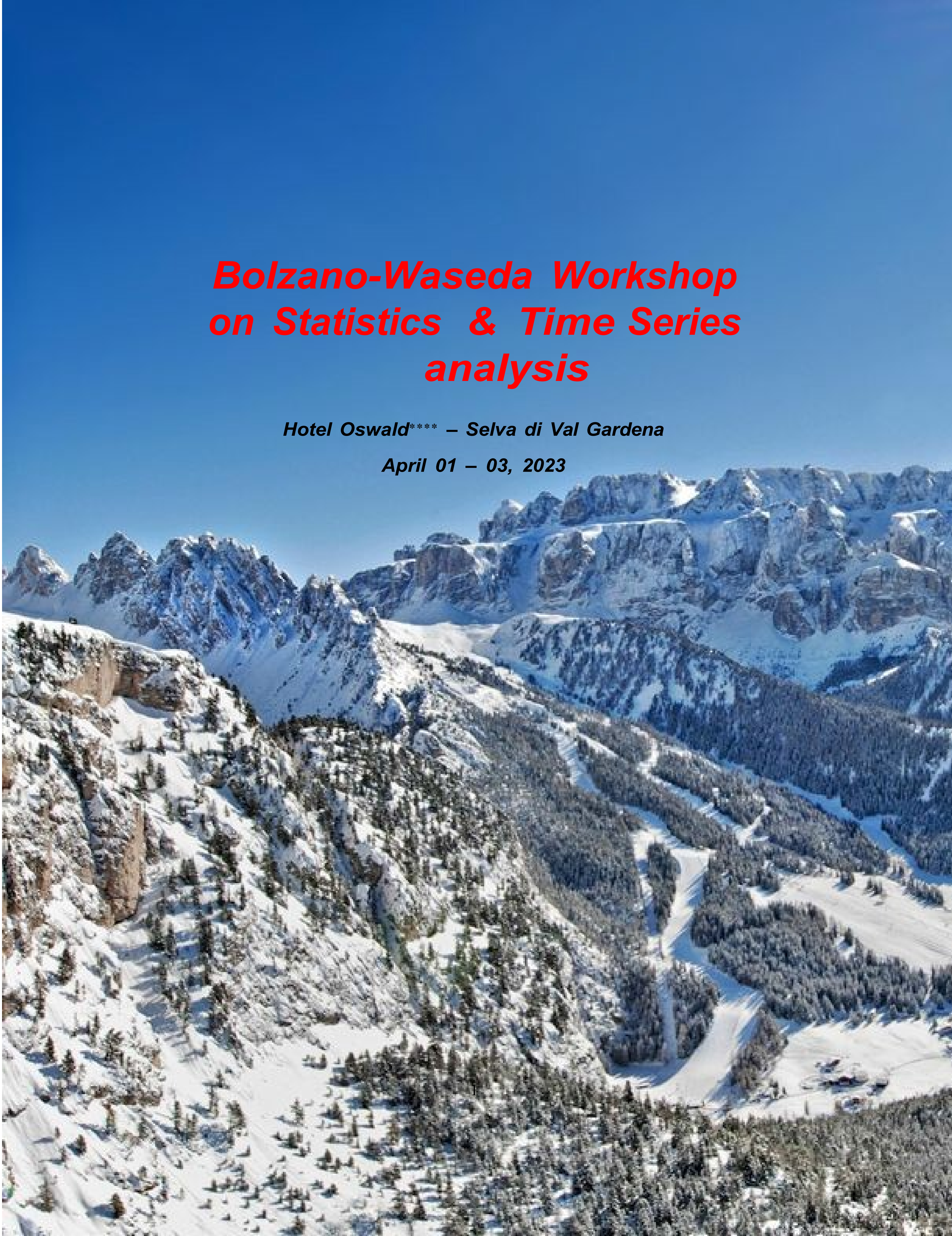

Bolzano-Waseda Workshop on Statistics & Time Series analysis

Hotel Oswald* – Selva di Val Gardena***

April 01 – 03, 2023

Scientific Committee:

- **Greta Goracci** Free University of Bozen/Bolzano, Bolzano, Italy
- **Francesco Ravazzolo** Free University of Bozen/Bolzano, Bolzano, Italy
- **Masanobu Taniguchi** Department of Mathematical Sciences, Waseda University, Tokyo, Japan

Organizing Committee:

- **Greta Goracci** Free University of Bozen/Bolzano, Bolzano, Italy
- **Francesco Ravazzolo** Free University of Bozen/Bolzano, Bolzano, Italy

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Yao Qiwei, Department of Statistics, London School of Economics, United Kingdom

Program

Saturday April 01

09:45 – 10:00 Welcome and Opening

SESSION 1

10:00 – 10:30 Taniguchi Masanobu "Shrinkage Estimators of BLUE for Time Series Regression Models"

10:30 – 11:00 Goracci Greta "Robust estimation for threshold autoregressive moving-average models"

11:00 – 11:30 Coffee break

SESSION 2

11:30 – 12:00 Giannerini Simone "The multivariate extension of the Misspecification-Resistant Information Criterion"

12:00 – 12:30 Goto Yuichi "The existence and uniqueness of lagged spectrum"

12:30 – 13:00 Chen Ying "Policy Effectiveness on the Global COVID-19 Pandemic and Unemployment Outcomes: A Large Mixed Frequency Spatial Approach "

13:00 – 14:30 Lunch

SESSION 3

14:30 – 15:00 Cho Haeran "Robust factor modelling of high-dimensional time series "

15:00 – 15:30 Renò Roberto “BUMVU Estimators”

18:00 – 20:30 Aperitif

Sunday April 02

SESSION 4

09:00 – 09:30 Tong Howell "Asymptotic Theory of Principal Component Analysis for Time Series Data with Cautionary Comments"

09:30 – 10:00 Wang Weining "Arellano-Bond LASSO Estimator"

10:00 – 10:30 Ditzen Jan "Multiple Structural Breaks in Interactive Effects Panel Data and the Impact of Quantitative Easing on Bank Lending "

10:30 – 11:00 Coffee break

11:00 – 17:30 Discussion

19:30 – 23:00 Dinner

Monday April 03

SESSION 5

10:00 – 10:30 Yao Qiwei "Autoregressive Networks"

10:30 – 11:00 Monti Anna Clara "A robust approach for modeling categorical responses"

11:00 – 11:30 Ravazzolo Francesco "Bayesian Multivariate Quantile Regression with alternative Time-varying Volatility Specification"

11:30 – 12:30 Closing
