Online Workshop

Dimensionality Reduction and Inference in High-Dimensional Time Series

Monday, July 5	
09:30 - 10:30	***Invited Lecture***
Siem Jan Koopman	Analysis of High-Dimensional Unobserved Components Time Series Models using Pre-Filtering Methods
10:30 - 10:45	*Break*
10:45 - 12:00	***Sparsity***
Robert Adamek	Lasso Inference for High-Dimensional Time Series
Jonas Krampe	Dynamic Factor Models with Sparse VAR Idiosyncratic Components
Etienne Wijler	Sparse Generalized Yule–Walker Estimation for Large Spatio-temporal Autoregressions with an Application to Satellite Data
12:00 - 12:45	*Lunch*
12:45 - 14:00	***Forecasting & Finance***
Fabian Krüger	Predicting the global minimum variance portfolio
Guanglin Huang	Weak factor analysis with higher-order multi-cumulants
Rogier Quaedvlieg	Conditional Superior Predictive Ability
14:00 14:15	*Break*
14:15 - 15:15	***Invited Lecture***
Matteo Barigozzi	Quasi Maximum Likelihood Estimation and Inference of Large Approximate Dynamic Factor Models via the EM algorithm
15:15 - 15:30	***Poster Pitches 1***
15:30 - 15:45	*Break*
15:45 - 17:15	***Poster Session 1***
Filippo Arigoni	World shocks and commodity price fluctuations: evidence from resource-rich economies
Carlos Castro-Iragorri	Forecasting Dynamic Term Structure Models with Autoencoders
Samriddha Lahiry	Exploring Financial Networks Using Quantile Regression and Granger Causality
Luca Margaritella	High-Dimensional Causality for Climatic attribution
Peter Pedroni	Robust Estimation of Long Run Functional Relationships
Marie Ternes	Hierarchical Regularizers for Mixed-Frequency Vector Autoregressions

Tuesday, July 6	
09:30 - 10:45	***Factor Models***
Takashi Yamagata	Inference in Weak Factor Models
Daniele Massacci	Systematic Comovement in Threshold Group-Factor Models
Gianluca Cubadda	Dimension Reduction for High Dimensional Vector Autoregressive Models
10:45 11:00	*Break*
11:00 - 12:00	***Invited Lecture***
Anders Kock	Consistency of p-norm based tests in high dimensions: characterization, monotonicity, domination
12:00 - 12:15	***Poster Pitches***
12:15 - 13:00	*Lunch*
13:00 - 14:30	***Poster Session 2***
Igor Custodio João	Clustering Dynamics and Persistence for Financial Multivariate Panel Data
Deniz Erdemlioglu	Estimating Financial Networks by Realized Interdependencies: A Restricted Autoregressive Approach
Adam Jassem	Min(d)ing the President: A text analytic approach to measuring tax news
Luke Mosley	High-Dimensional Temporal Disaggregation
Livia Paranhos	Predicting Inflation with Neural Networks
Rosnel Sessinou	Precision Least Squares: Estimation and Inference in High-Dimensional Linear Regression Models
14:30 - 14:45	*Break*
14:45 - 16:00	***Nonstationarity & Long Memory***
Sébastien Laurent	We modeled long memory with just one lag!
Tomás del Barrio Castro	Testing for the cointegration rank between Periodically Integrated Processes
Aramayis Dallakyan	Fused-Lasso Regularized Cholesky Factors of Large Nonstationary Covariance Matrices of Replicated Time Series
16:00 - 16:15	*Break*
16:15 - 17:15	***Invited Lecture***
Marcelo Medeiros	Bridging Factor and Sparse Models