

## 4<sup>th</sup> Workshop on “*New Developments in Econometrics and Time Series*”

Rome, September 11-12, 2014

Venue: EIEF – Via Sallustiana, 62- Rome

### PROGRAM

#### Thursday, September 11

08:30 - 09:15 Registration

09:15 - 09:30 *Welcoming Remarks*

09:30 - 10:20 “*Systematic Approach for Portmanteau Tests in View of Whittle Likelihood Ratio and a Unified View of Portmanteau Test for Diagnostic Checking*”  
**Masanobu Taniguchi** (Waseda University) joint work with Tomoyuki Amano (Waseda University) and Hiroaki Odashima (Waseda University)

10:20 - 11:10 “*Modelling multivariate financial returns using change-point-induced multi-scale bases*”  
**Piotr Fryzlewicz** (London School of Economics) joint work with Anna Louise Schroeder (London School of Economics)

11:10 - 11:40 *Coffee break*

11:40 - 12:30 “*An Alternative Ratio Statistic for Measuring Predictability*”  
**Katja Smetanina** (University of Cambridge) joint work with Oliver Linton (University of Cambridge)

12:30 - 14:00 *Lunch*

14:00 - 14:50 “*Estimation of a Panel Stochastic Frontier Model with Unobserved Common Shocks*”  
**Jianqing Fan** (Princeton University) joint work with Yuan Liao (University of Maryland) and Weichen Wang (Princeton University)

14:50 - 15:40 “*A Semiparametric Model for Heterogeneous Panel Data with Fixed Effects*”  
**Michael Vogt** (University of Konstanz) joint work with Lena Korber (London School of Economics) and Oliver Linton (University of Cambridge)

15:40 - 16:10 *Coffee break*

16:10 - 17:00 “*Quantile Spectral Analysis*”  
**Stanislav Volgushev** (Ruhr-University Bochum)

17:00 - 17:50 “*Cluster-Robust Bootstrap Inference in Quantile Regression Models*”  
**Andreas Hagemann** (University of Michigan)

## **Friday, September 12**

09:00 - 09:50 “*Conditional Depth with Functional Covariates*”  
**Davy Paindaveine** (Université Libre de Bruxelles)

09:50 - 10:40 “*L-Comoments: Theory and Applications*”  
**Robert Serfling** (University of Texas at Dallas)

10:40 - 11:10 *Coffee break*

11:10 - 12:00 “*Forecast Optimality Tests in the Presence of Instabilities: Are Central Banks' Forecasts Optimal?*”  
**Barbara Rossi** (Universitat Pompeu Fabra) joint work with Tatevik Sekhposyan (Bank of Canada)

12:00 - 12:50 “*Factor models and Volatility*”  
**Marc Hallin** (ULB-ECARES) joint work with Matteo Barigozzi (London School of Economics)

12:50 - 13:00 *Closing remarks*

13:00 - 14:30 *Lunch*

### **Program Committee:**

Holger Dette (Ruhr-Universität Bochum)

Marc Hallin (ULB-ECARES)

Marco Lippi (EIEF)