Sapienza
Università di Roma

Topics in large-scale time series models for economics and finance

Workshop in memory of Stefano Fachin

Thursday 22 February 2024

Location: Aula I, ground floor, Department of Statistical Sciences

Organizers: M. Franchi, B. Maggi, M.G. Pittau, R. Zelli

Program

09:00 – 09:10: Registration

09:10 – 09:30: Welcome address

Prof.ssa Giovanna Jona Lasinio, Head of the Department of Statistical Sciences.
Prof. Luca Fanelli, President of the Italian Econometric Association (SIdE).

09:30 - 10:45: Presentations

09:30-09:55: G. Cubadda, *The Time-Varying Multivariate Autoregressive Index Model.*
09:55-10:20: G. Arbia, *Robust spatial correlation and spatial outlier detection.*
10:20-10:45: P. Paruolo, *Inference on general permanent-transitory decompositions.*

10:45 - 11:15: Coffee break

11:15 - 12:05: Presentations

11:15-11:40: G. Storti, *Adaptive combinations of tail-risk forecasts.*
11:40-12:05: G. Gallo, *Modeling volatility meaningful events and the classification of monetary policy announcements.*

12:05 - 13:15: Memories of Stefano

G. Arbia, F. Battaglia, S. Destefanis, F. Di Iorio, G. Gallo, A. Gavosto, F. Grasso, R. Lucchetti, E. Orsingher, E. Otranto, M. Vichi.

13:15 - 14:45: Lunch

14:45 - 15:30: Invited lecture

14:45 - 15:30: M. Lippi, *High-Dimensional Dynamic Factor Models do it better. A comparison with Structural VAR techniques.*

15:30 - 16:20: Presentations

15:30-15:55: G. Fiorentini, *Information matrix tests for multivariate Gaussian mixtures.*
15:55-16:20: R. Lucchetti, *Revisiting the dynamic factor approach for yield curve modelling.*

16:20 - 16:50: Coffee break

16:50 - 17:40: Presentations

16:50-17:15: C. Ciccarelli, *Notes on the rate of regional industrial growth in Italy, 1861-1913.*
17:15-17:40: F. Di Iorio, *Green TFP in OECD Countries: a panel stochastic frontiers approach.*

17:40 – 17:45: Concluding remarks