

4th Workshop on “*New Developments in Econometrics and Time Series*”

Rome, September 11-12, 2014
Venue: EIEF – Via Sallustiana, 62- Rome

Conference Information

I - Introduction

This document contains all the information that you will require when attending the 4th Workshop on “*New Developments in Econometrics and Time Series*” hosted by the Einaudi Institute for Economics and Finance (EIEF).

If you have any further questions, please contact your conference organiser (details can be found under section IV).

II - Program

Thursday, September 11

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| 08:30 - 09:15 | Registration |
| 09:15 - 09:30 | <i>Welcoming Remarks</i> |
| 09:30 - 10:20 | “ <i>Projected Principal Components Analysis</i> ”
Jianqing Fan (Princeton University) joint work with Yuan Liao (University of Maryland) and Weichen Wang (Princeton University) |
| 10:20 - 11:10 | “ <i>Modelling multivariate financial returns using change-point-induced multi-scale bases</i> ”
Piotr Fryzlewicz (London School of Economics) joint work with Anna Louise Schroeder (London School of Economics) |
| 11:10 - 11:40 | <i>Coffee break</i> |
| 11:40 - 12:30 | “ <i>Multivariate Variance Ratio Statistics</i> ”
Oliver Linton (University of Cambridge) joint work with Seok Young Hong (University of Cambridge) and Hui Jun Zhang (University of Cambridge) |
| 12:30 - 14:00 | <i>Lunch</i> |
| 14:00 - 14:50 | “ <i>Systematic Approach for Portmanteau Tests in View of Whittle Likelihood Ratio and a Unified View of Portmanteau Test for Diagnostic Checking</i> ”
Masanobu Taniguchi (Waseda University) joint work with Tomoyuki Amano (Waseda University) and Hiroaki Odashima (Waseda 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)
- 20:00 *Dinner*

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*

III - Venue

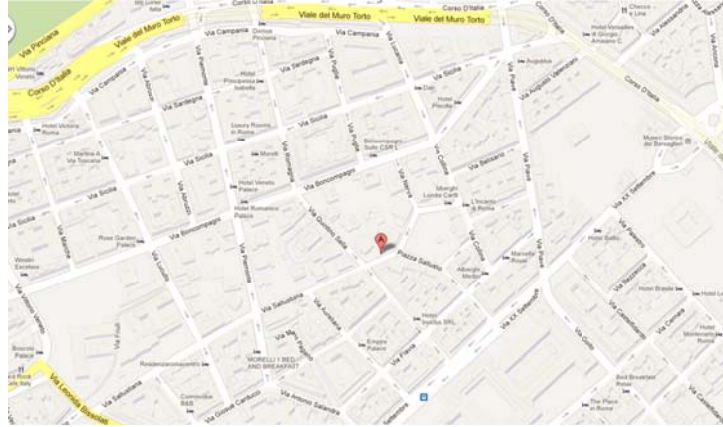
The conference will be public and will take place in the conference room located on the ground floor of the main building of the Einaudi Institute for Economics and Finance (EIEF).

Attendees should aim to arrive at the venue no later than 09:00 am on Thursday September 11, 2014 (for a 09:15 am start) to register at the reception desk. Lunch and Coffee breaks will be served in the front yard of the building.

Einaudi Institute for Economics and Finance (EIEF)

Via Sallustiana, 62 - 00187 Rome



Tel: + 39 06 0790013 - Email: info@eief.it - Website address: www.eief.it



- Dinner on Thursday, September 11, 2014 - 8:00 p.m.
 Restaurant "[Cadorna](#)" Via Raffaele Cadorna, 12 - Tel: + 39 06 482 7061

IV - Contacts

Conference organisers will be available at the conference venue. If, however, you have any difficulties contacting someone during the event, please use the contact details provided below.

	Susana Palomar	+39 06 47924695	susana.palomar@eief.it
	Andrada Matei	+39 06 47924841	andrada.matei@eief.it

V - Local transportation:

Local transportation:

The nearest airports to Rome are **Rome Fiumicino "Leonardo da Vinci"**, 26 km southwest of Rome, and **Rome Ciampino**, 16 km southeast of Rome.

- Fiumicino to the city centre:
 From **Fiumicino**, there are direct trains into Rome **Termini** station (platform 22). The journey is approximately 35 minutes (running every 07 and 37 minutes past the hour, with the first train at 06h37 and the last at 23h37) and costs 14 Euro. Trains to Roma **Ostiense** (final destination Fara Sabina) depart every 12, 27, 42, 57 minutes past the hour (30 minutes journey; Sundays: 27, 57 only); from Ostiense a subway run to Termini is 10 minutes (fare 8 Euro +1,5 Euro for the metro). Tickets at newspaper booths or rail counter. Alternatively, participants can take a taxi from Fiumicino to the centre. The journey will cost 48 Euro (fixed fare, one piece of luggage per person included) and take around 45 minutes.
- Ciampino to the city centre:
 From **Ciampino**, buses can be taken to Metro station **Anagnina** on subway line **A**, from where the subway takes you to **Termini** station in 30 minutes. The bus to **Anagnina** station runs every 40 minutes and costs 1.20 Euro (tickets can be bought from the driver). The bus journey can take up to 20 minutes, depending on traffic.

There is also a Terravision bus service from Ciampino to Termini station directly, which takes around 40 minutes. Tickets can be booked online for 4 Euro each way: http://www.terravision.eu/rome_ciampino.html. Alternatively, participants can take a taxi from Ciampino to the centre. The journey will cost 30 Euro (fixed fare, one piece of luggage per person included) and take around 30 minutes.

VI - Meals:

- 2 Lunch (on Thursday 11, and Friday 12) and refreshments will be provided throughout the days of the workshop.

Program Committee:

Holger Dette (Ruhr-Universität Bochum)

Marc Hallin (UBL-ECARES)

Marco Lippi (EIEF)