BSE SUMMER FORUM

Casa de la Convalescència- Sant Antonio Maria Claret 171, Barcelona

Advances in Econometrics

June 13-14, 2022, Room 39, (3rd floor)

PROGRAM FOR MONDAY, JUNE 13

10:45 – 11:00	*Registration*
11:00 – 11:30	*Morning Coffee**
11:30 - 12:00	Ana Galvao (University of Warwick) "Sovereign Default: A Panel Binary Conditional Forecasting Approach" (with Michael McCracken, Michael Owyang)
12:00 - 12:30-	Josep Lluís Carrion-i-Silvestre (University of Barcelona) "Panel Cointegration Bounds Testing with Common Factors" (with Anindya Banerjee)
12:30 - 13:00	Simon Freyaldenhoven (Federal Reserve Bank of Philadelphia) "Identification Through Sparsity in Factor Models: the l1-rotation criterion"
13:00 – 14:30	*Lunch**
14:30 - 15:00	Jeroen Dalderop (University of Notre Dame) "Semiparametric Estimation of Latent Variable Asset Pricing Models"
15:00 - 15:30	Ignacio Cigliutti (NYU) "Adversarial Method of Moments" (with Elena Manresa)
15:30 - 16:00-	Adam Lee (UPF and BSE) "Robust and efficient inference for non-regular semiparametric models"
16:00 – 16:30	*Afternoon Coffee**
POSTER SESSION	
16:30 - 18:00	Ignacio Crespo Rey (UPF and BSE), "Does Anything Beat a Factor Model?" Hirotaka Ito (UPF and BSE), "Boostrap Based Inference with Too Many Factors" Jordi Llorens (UPF and BSE), "An Oracle Inequality for Multivariate CAViaR forecasting?" Elisabetta Mensali (University of Bologna), "Joint-VaR: a new conditional risk measure" (with Leopoldo Catania, Alessandra Luati) Marko Mlikota (University of Pennsylvania), "Sequential Monte Carlo With Model Tempering" (with Frank Schorfheide) Vladislav Morozov (UPF and BSE), "Inference on Extreme Quantiles of Individual heterogeneity in Panel Data"

	Jeannine Polivka (UPF and BSE) "Identifying Structural Shocks to Volatility Through a Proxy-MGARCH Model" Yaping Wang (UPF and BSE), "Performance of Empirical Risk Minimization for Principal Component Regression with Dependent Data"
20:30	*Workshop dinner (by invitation only)*

PROGRAM FOR TUESDAY, JUNE 14

11:00 – 11:30	*Morning Coffee **
11:30 - 12:00-	Vadim Marmer (University of British Columbia) "Modeling Long Cycles" (with Natasha Kang)
12:00 - 12:30-	Adrian Ochs (University of Cambridge) "State-Dependent Macroeconomic Policy Effects: A Varying-Coefficient VAR" (with Christian Roerig)
12:30 – 13:00-	Guillaume Roussellet (McGill University) "What do Bond Investors Learn from Macroeconomic News?" (with Bruno Feunou, Jean-Sebastien Fontaine)
13:00 – 14:30	*Lunch**
14::30 - 15:00-	Gergely (Greg) Ganics (Central Bank of Hungary) "Constructing the Term Structure of Uncertainty from the Ragged Edge of SPF Forecasts" (with Todd E. Clark, Elmar Mertens)
15:00 - 15:30-	Kenichi Nagasawa (University of Warwick) "Treatment effect estimation with noisy conditioning variables"
15:30 – 16:00	Kirill Evdokimov (UPF and BSE) "Simple Estimation of Semiparametric Models with Measurement Errors"
16:00 – 16:30	*Afternoon Coffee**

Workshop Organizers:

- Christian Brownlees (UPF and BSE)
- Kirill Evdokimov (UPF and BSE)
- Geert Mesters (UPF and BSE)
- Katerina Petrova (UPF and BSE)
- Barbara Rossi (ICREA-UPF and BSE)

The BSE Summer Forum is one of the initiatives supported by the Severo Ochoa Research Excellence Program (CEX2019-000915-S) through Spain's State Research Agency (Agencia Estatal de Investigación - AEI).

*Meals provided by the organization