UNIVERSITÀ DI PAVIA
Dipartimento di Scienze Economiche e Aziendali

Dipartimento di Eccellenza MUR 2023-2027

Econometric Workshop

in memory of Carlo Giannini (1948-2004)

September 13, 2024

Department of Economics and Management
Ex Chiesetta, Via San Felice, 5
PAVIA

9:30 Welcome remarks

9:45 Lorenzo Trapani *Detecting changes in high dimensional data with energy distance* (with B.C. Boniece and L. Horvath)

10:25 Paolo Paruolo *Estimation and inference on stochastic trends via functional approximation*

11:05 Break

11:30 Gianni Amisano *The term structure of the natural interest rate* (with O. Tristani)

12:10 Giovanni Urga *Augmented Taylor rule estimation* (with S. Donati and A. Varaldo)

12:50 Light Lunch

14:05 Paolo Santucci de Magistris *Beyond the co-fractional model of Granger (1986)* (with F. Carlini)

14:45 Matteo Barigozzi *Tail-robust factor modelling of vector and tensor time series in high dimensions*, (with H Cho and H Maeng)

15:25 Eduardo Rossi *Switching regime integer autoregressions* (with L. Catania and P. Santucci de Magistris)

16:05 Luca Neri *Invalid proxies and volatility change* (with G.Angelini and L. Fanelli)

16:45 Workshop ends