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2013 NBER-NSF Time Series Conference

*A conference hosted by the Federal Reserve Board
September 26-27, 2013, Washington, D.C.*

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Conference Program

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Conference Program

Thursday, September 26, 2013

Conference Registration and Box Lunch: 12:00 – 1:15

Opening Remarks: 1:15 – 1:30

Main Program Session: Factor Models and Latent Variables: 1:30 – 3:00

"Generalized Method of Moments with Latent Variables"

A. Ronald Gallant, Raffaella Giacomini, Giuseppe Ragusa

"Shrinkage Estimation of Dynamic Factor Models with Structural Instabilities"

Xu Cheng, Zhipeng Liao, Frank Schorfheide

"Structural FECM: Cointegration in Large-scale Structural FAVAR Models"

Anindya Banerjee, Massimiliano Marcellino, Igor Masten

Coffee Break: 3:00 – 3:30

Main Program Session: Forecasting and Model Evaluation: 3:30 – 5:00

"Alternative Tests for Correct Specification of Conditional Predictive Densities"

Barbara Rossi, **Tatevik Sekhposyan**

"Non-nested Model Comparisons for Time Series via the Gaussian Likelihood Ratio Statistic"

Tucker McElroy, Christopher Blakely

"Efficient Test for Long-Run Predictability: Hybrid of the Q-test and Long-Horizon Regressions"

Natalia Sizova

Cocktail Reception and Poster Session 1: 5:00 – 6:30

Conference Dinner: 6:30 – 8:30

Dinner Speaker: Professor George Tiao, University of Chicago, Booth School of Business, "A Tribute to Professor George E.P. Box"

Friday, September 27, 2013

Continental Breakfast: 8:00 – 9:00

Main Program Session: Time Series Analysis: 9:00 – 10:30

"Thresholded Multivariate Regression with Application to Robust Forecasting"

Ranye Sun, Mohsen Pourahmadi

"Detecting Seasonality in Unadjusted and Seasonally Adjusted Time Series"

David F. Findley, Demetra P. Lytras

"Approximate Bias in Time Series Regressions"

Kenneth D. West

Coffee Break: 10:30 – 11:00

Main Program Session: Macroeconomics: 11:00 – 12:30

"Reverse Kalman Filtering US Inflation with Sticky Professional Forecasts"

James M. Nason, Gregor W. Smith

"Improving GDP Measurement: A Measurement-Error Perspective"

Boragan Aruoba, **Francis X. Diebold**, Jeremy Nalewaik, Frank Schorfheide, Dongho Song

"Systemic Risk and the Macroeconomy: An Empirical Evaluation"

Stefano Giglio, Bryan Kelly, **Seth Pruitt**, Xiao Qiao

Lunch and Poster Session 2: 12:30 – 2:00

Main Program Session: Macro/Finance: 2:00 – 3:30

"Daily House Price Indexes: Construction, Modeling, and Longer-Run Predictions"

Tim Bollerslev, Andrew Patton, **Wenjing Wang**

"Estimation of non-Gaussian Affine Term Structure Models"

Drew D. Creal, **Jing Cynthia Wu**

"Robust joint Models of Yield Curve Dynamics and Euro Area (non-)standard Monetary Policy"

Geert Mesters, Berd Schwaab, **Siem Jan Koopman**

Coffee Break: 3:30 – 4:00

Main Program Session: Estimation: 4:00 – 5:30

"Nets: Network Estimation for Time Series"

Matteo Barigozzi, **Christian Brownlees**

"A Parameter Driven Logit Regression Model for Binary time Series"

Rongning Wu, Yunwei Cui

"Definitions and representations of multivariate long-range dependent time series"

Stefanos Kechagias, **Vladas Pipiras**

Poster Session 1

Extended Yule-Walker Identification of a VARMA Model Using Single- or Mixed-Frequency Data"

Peter A. Zadrozny

"Testing for Cointegration with Temporally Aggregated and Mixed-frequency Time Series"

Eric Ghysels, **J. Isaac Miller**

"Co-summability: From Linear to Non-linear Co-integration"

Vanessa Berenguer-Rico, **Jesus Gonzalo**

"An Asymptotically Normal Out-Of-Sample Test of Equal Predictive Accuracy for Nested Models"

Gray Calhoun

"Nonparametric HAC Estimation for Time Series Data with Missing Observations"

Deepa Dhume Datta, Wenxin Du

"Evaluating Forecasts from Bayesian Vector Autoregressions Conditional on Policy Paths"

Todd E. Clark, **Michael W. McCracken**

"Marcenko-Pastur Law for Time Series"

Haoyang Liu, Alexander Aue, Debashis Paul

"Dynamic Compositional Regression in Financial Time Series and Application in Portfolio Decisions"

Zoey Yi Zhao, Mike West

"Diagnosing the Distribution of GARCH Innovations"

Pengfei Sun, **Chen Zhou**

"Nonlinearity, Breaks, and Long-Range Dependence in Time-Series Models"

Eric Hillebrand, **Marcelo C. Medeiros**

"Measuring Nonlinear Granger Causality in Mean"

Xiaojun Song, Abderrahim Taamouti

"Penalized Forecasting in Panel Data Models: Predicting Household Electricity Demand from Smart Meter Data"

Matthew Harding, Carlos Lamarche, M. Hashem Pesaran

Poster Session 2

"What is the Chance that the Equity Premium Varies over Time? Evidence from Regressions on the Dividend-Price Ratio"

Jessica A. Wachter, **Missaka Warusawitharana**

"Forecasting with Many Models: Model Confidence Sets and Forecast Combination"

Jon D. Samuels, **Rodrigo M. Sekkel**

"Modelling Financial Markets Comovements: A Dynamic Multi Factor Approach"

Martin Belvisi, Riccardo Pianeti, **Giovanni Urga**

"On the Reliability of Output-Gap Estimates in Realtime"

Elmar Mertens

"Testing for Granger Causality with Mixed Frequency Data"

Eric Ghysels, Jonathan B. Hill, **Kaiji Motegi**

"Testing Stationarity for Unobserved Components Models"

James Morley, Irina B. Panovska, **Tara M. Sinclair**

"Symmetry and Separability in Two–Country Cointegrated VAR Models:
Representation and Testing"

Hans–Martin Krolzig, Reinhold Heinlein

"Detecting and Forecasting Large Deviations and Bubbles in a
Near-Explosive Random Coefficient Model"

Anurag Banerjee, Guillaume Chevillon, Marie Kratz

"A Spatio-Temporal Mixture Model for Point Processes with Application to
Ambulance Demand"

David Matteson

"Empirical Evidence on Inflation Expectations in the New Keynesian Phillips
Curve"

Sophocles Mavroeidis, Mikkel Plagborg-Moller, James H. Stock

"A Non-Gaussian Asymmetric Volatility Model"

Geert Bekaert, **Eric Engstrom**

"Gaussian Term Structure Models and Bond Risk Premia"

Bruno Feunou, Jean-Sebastien Fontain

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