SCIENTIFIC COMMITTEE:
Dr. PhD Greta Goracci, Free University of Bozen-Bolzano, Bolzano, Italy
Prof. Francesco Ravazzolo, Free University of Bozen-Bolzano, Bolzano, Italy
Prof. Masanobu Taniguchi, Waseda University, Tokyo, Japan

ORGANIZING COMMITTEE:
Dr. PhD Greta Goracci, Free University of Bozen-Bolzano, Bolzano, Italy
Prof. Francesco Ravazzolo, Free University of Bozen-Bolzano, Bolzano, Italy

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JSPS Kakenhi Kiban(S)(18H05290)(M.Taniguchi)

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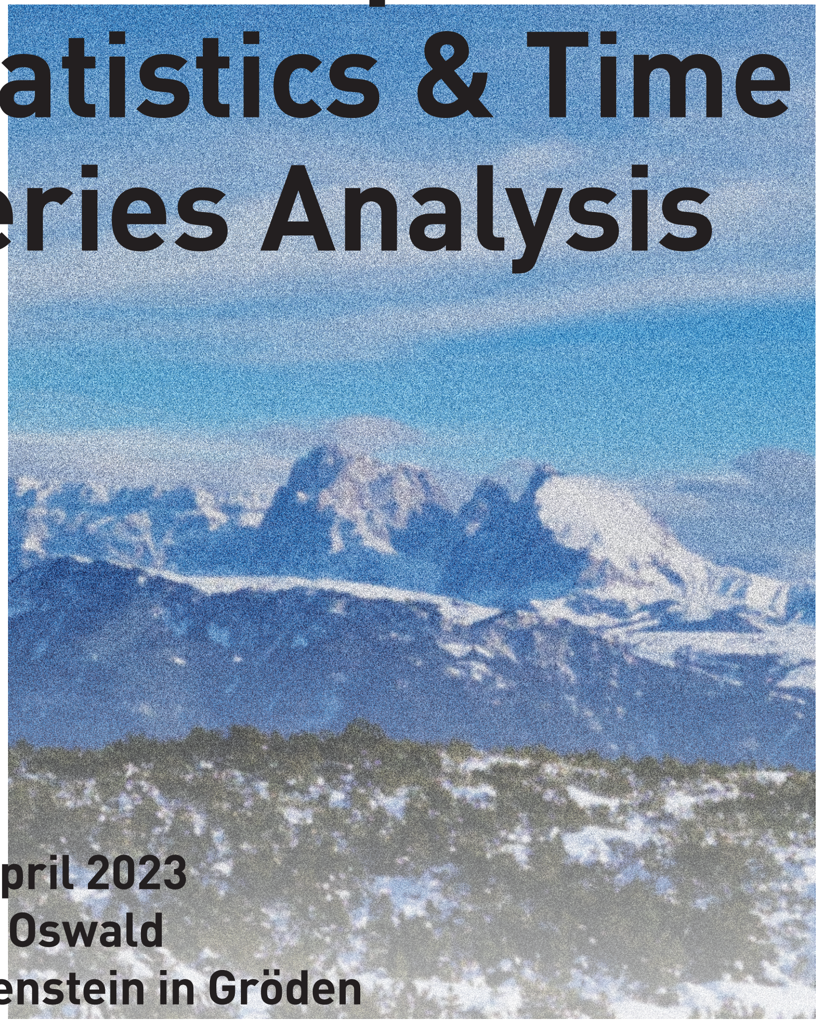
Facoltà di Economia
Faculty of Economics and Management

Bolzano-Waseda Workshop on Statistics & Time Series Analysis



1–3 April 2023
Hotel Oswald
Wolkenstein in Gröden
Selva di Val Gardena
Bozen-Bolzano

PROGRAMME
SATURDAY APRIL 01

09:45 – 10:00
Welcome and Opening

SESSION 1

10:00 – 10:30
Prof. Taniguchi Masanobu
Shrinkage Estimators of BLUE for Time Series Regression Models

10:30 – 11:00
Dr. PhD Goracci Greta
Robust estimation for threshold autoregressive moving-average models

11:00 – 11:30
Coffee break

SESSION 2

11:30 – 12:00
Prof. Giannerini Simone
The multivariate extension of the Misspecification-Resistant Information Criterion

12:00 – 12:30
Prof. Goto Yuichi
The existence and uniqueness of lagged spectrum

12:30 – 13:00
Prof. Chen Ying
Policy Effectiveness on the Global COVID-19 Pandemic and Unemployment Outcomes: A Large Mixed Frequency Spatial Approach

13:00 – 14:30
Lunch

SESSION 3

14:30 – 15:00
Prof. Cho Haeran
Factor-adjusted network estimation and forecasting for high-dimensional time series

15:00 – 15:30
Prof. Renò Roberto
BUMVU Estimators

18:00 – 20:30
Aperitif

PROGRAMME
SUNDAY APRIL 02

SESSION 4

09:00 – 09:30
Prof. Tong Howell
Asymptotic Theory of Principal Component Analysis for Time Series Data with Cautionary Comments

09:30 – 10:00
Prof. Wang Weining
Arellano-Bond LASSO Estimator

10:00 – 10:30
Prof. Ditzen Jan
Multiple Structural Breaks in Interactive Effects Panel Data and the Impact of Quantitative Easing on Bank Lending

10:30 – 11:00
Coffee break

11:00 – 17:30
Discussion

19:30 – 23:00
Dinner

PROGRAMME
MONDAY APRIL 03

SESSION 5

10:00 – 10:30
Prof. Yao Qiwei
Autoregressive Networks

10:30 – 11:00
Prof. Monti Anna Clara
A robust approach for modeling categorical responses

11:00 – 11:30
Prof. Ravazzolo Francesco
Bayesian Multivariate Quantile Regression with alternative Time-varying Volatility Specification

11:30 – 12:30
Closing