2016 NBER/NSF Time Series Conference

1501 International Affairs Building,
Columbia University
420 West 118th Street , New York, NY 10027
September 16-17, 2016

PROGRAM

Friday, September 16th

11:00-12:30 Session 1, Chair: Mike West (Duke University)

"On consistency of the bootstrap testing for a parameter on the boundary of the parameter space"
Anders Rahbek (University of Copenhagen), G. Cavaliere, and Heino Bohn Nielsen "

"Dynamic Covariance Estimation Using Sparsity Priors with a Bayesian Framework"
Sylvia Fruhwirth Schnatter (WU Vienna University of Economics and Business)

"Rank Tests at Jump Events"
Viktor Todorov (Northwestern University), J. Li, G. Tauchen, and H. Lin

12:30-2:00 Lunch and Poster Session 1 (poster session located in 1101 IAB)

2:00-3:00 Session 2, Chair: Richard Davis (Columbia University)

"Detecting Regime Switching: Analytic Power"
Douglas Steigerwald (University of Californa, Santa Barbara), Andrew Carter and Benjamin Hansen

2:00-3:30 "Dating structural breaks in functional data without dimension reduction"
Alexander Aue (University of California, Davis), G. Rice and O. Sonmez

"Likelihood Ratio Based Tests for Markov Regime Switching"
Zhongjun Qu (Boston University) and Fan Zhuo

3:30-4:00 Coffee Break

4:00-5:30 Session 3, Chair: Victor Solo (University of New South Wales)

"Bayesian Dynamic Modeling and Analysis of Streaming Network Data"
Xi Chen (Duke University), Karou Irie, David. Banks, Robert. Haslinger, Jewell Thomas, and M. West

"Bayesian Inference on Structural Impulse Response Functions"
Mikkel Plagborg-Moller (Harvard University)

"Directed Multi-graph Models for Network Data"
N. H. Chan (Chinese University of Hong Kong)

6:30 Dinner at Calle Ocho, 45 W. 81 St. between Columbus Avenue and Central Park West

Saturday, September 17th

8:30-9:00 Breakfast

9:00-10:30 Session 4, Chair: Michael McCracken (Federal Reserve of St. Louis)

"HAR Inference: Recommendations for Practice"
James Stock (Harvard University), E. Lazarus, D. Lewis and M. W. Watson

"High Dimensional Forecasting via Interpretable Vector Autoregression"
David Matteson (Cornell University), W. Nicholson and J. Bien

"Regularized estimation of linear functionals for high-dimensional time series"
Xiaohui Chen (University of Illinois), Mengyu Xu and Wei Biao Wu

10:30-11:00 Coffee Break

11:00-12:30 Session 5, Chair: Jushan Bai (Columbia University)

"Quantile Factor Models"
Jesus Gonzalo (University Carlos III), Liang Chen and Juan Dolado.

"Bootstrapping factor models with cross sectional dependence"
Silvia Goncalves (Western University) and Benoit Perron

"Factor model for high dimensional matrix valued time series"
Rong Chen (Rutgers Univresity)

12:30-2:00 Lunch and Poster Session 2 (poster session located in 1101 IAB)

2:00-3:30 Session 6, Chair: Tim Vogelsang (MSU)

"Normality tests for latent variables
Dante Amengual (CEMFI), T. Almuzara and Enrique Sentana

"Is Robust Inference with OLS Sensible in Time Series Regressions?"
Richard Baillie (Michigan State University) and K. H. Kim

"Spatio-temporal models with space-time interaction and their application to air pollution data"
Ruey Tsay (University of Chicago) and Soudeep Deb

3:30 Adjourn

- *Papers will be available for download on mimas.econ.columbia.edu*
- *Our thanks to the National Bureau of Economic Research, The National Science Foundation, the Department of Statistics at Columbia University and the Program for Economic Research at Columbia University for their support of this conference.*
- *Directions to Calle Ocho will be available at the registration table.*
- *Wifi is available via the Columbia University network and does not require a password.*