



Workshop in Time Series Econometrics

PROGRAM MARCH 2026

THURSDAY, MARCH 19 TH	
8:30-9:00	REGISTRATION
9:00-9:30	WELCOME ADDRESS
9:30-11:00	INVITED SESSION
11:00-11:30	COFFEE BREAK
11:30-12:30	REGULAR PRESENTATIONS
12:30-13:00	FLASH PRESENTATIONS 1
13:00-15:30	LUNCH BREAK
15:30-16:30	REGULAR PRESENTATIONS
16:30-17:00	FLASH PRESENTATIONS 2
17:00-17:30	COFFEE BREAK
17:30-18:10	REGULAR PRESENTATIONS
18:30-	WTSE MEETING
21:00	GALA DINNER
FRIDAY, MARCH 20 TH	
09:30-10:10	REGULAR PRESENTATIONS
10:10-10:30	FLASH PRESENTATIONS 3
10:30-11:00	COFFEE BREAK
11:00-11:40	INVITED SESSION
11:40-12:00	MARCELO REYES AWARD
12:00-13:00	INVITED SESSION
13:15-13:30	CLOSING SESSION
13:30	LUNCH BREAK

Thursday, March 19th

08.30-09.00	Registration	
09.00-09.30	Welcome address	Antonio Montañés and Lola Gadea
9.30-10.00	M. Hashem Pesaran	Analysis of Multiple Long-Run Relations in Panel Data Model (with A. Chudik and R. P. Smith).
10.00-10.30	Tommaso Proietti	Trend Filtering with Fractional Splines.
10.30-11.00	Joann Jasiak	Bubble Detection with Application to Green Bubbles: A Noncausal Approach (with F. Giancaterini, A. Hecq and A. Manafi Neyazi).
11.00-11.30	Coffee break	
11.30-11.50	Juan Carlos Escanciano	Backtesting High-Dimensional Expected Shortfall (with Z. Du and P. Pei).
11.50-12.10	Paulo Rodrigues	Structural Breaks in Conditional Tail Risk (with J. Nicolau and A. M. R. Taylor).
12.10-12.30	Daniel Peña	Forecasting Time Series with Large Language Models (with Nicolas M. Bühringer).
12.30-13.00	Flash session 1	<ul style="list-style-type: none"> • J. M. Marín, E. Romero and H. Veiga, Switching the Leverage Switch. • E. O'Neill and S. Velasco, Let the Tree decide: FABART A Non-Parametric Factor Model. • J. Huang and L. Neri, Beyond Validity: SVAR Identification Through the Proxy Zoo. • K. Reichold and U. Schneider, Beyond the Oracle Property: Adaptive LASSO in Cointegrating Regressions. • M. Demetrescu, C. Hanck and Y. Hoga, A multiply robust version of the Diebold-Mariano test.
13.00-15.30	Lunch break	
15.30-15.50	Alain Hecq	On Noncausal Structural VARs in Macro-Finance (with L. Christiaens and J. Hambuckers).
15.50-16.10	Oriol González-Casasús	Misspecification-Robust Shrinkage and Selection for VAR Forecasts and IRFs (with F. Schorfheide).
16.10-16.30	Philipp Sibbertsen	Modelling Long Memory Cyclical Trends in the Conozoic: Anticipating Future Cycles (with T. del Barrio-Castro, A. Escribano and Y. Özer).
16.30-17.00	Flash session 2	<ul style="list-style-type: none"> • A. Escribano and J. A. Rodríguez, Threshold effects of CO2 on Sea-Ice Volume: Empirical Evidence with Data from Global Circulation Models of the Arctic and Antarctic. • J.L. Carrion-i-Silvestre, M. D. Gadea and J. Olmo, Estimating effective boundaries in stationary processes. • M.D. Gadea, J. Gonzalo and A. Ramos, Temperature Distributional Shocks: Identification and Macroeconomic Effects. • O. Kvist and J.E. Vera-Valdés, Cointegration By Parts: Is There a Breaking Point in Temperature Anomalies?. • M. Ramzan and J.M. Gil-Roig, Biodiversity and Carbon Pricing as a Missing Pillar in Green Finance amid Climate Concern: Evidence from Interpretable Multivariate Quantile-on-Quantile Regression.
17.00-17.30	Coffee break	
17.30-17.50	Luca Benati	Estimating the Long-Run Impact of Climate Change on GDP.
17.50-18.10	Jordi Llorens-Terrazas	Time Series Forecasting with Conditional GAN (with M. Meitz).
18.30-	WTSE meeting	
21.00	Gala dinner	

Friday, March 20th

09.30-09.50	Anindya Banerjee	Testing the null hypothesis of panel cointegration with common factors (with J.L. Carrion-i-Silvestre).
09.50-10.10	Giovanni Urga	Efficient Real-Time Common Bubble Detection (with Z. Li).
10.10-10.30	Flash session 3	<ul style="list-style-type: none"> • A. Lee, A simple & powerful test robust to many weak Instruments in time series. • E. Iglesias-Pozo and J. Arteche, Singular Spectrum Analysis for Climate Time Series Decomposition. • E. Dumitrescu, J. Peignon and A. Thomas, Tail-Aware Density Forecasting of Locally Explosive Time Series: A Neural Network Approach • G. Ballarin, L. Grigoryeva and Y. C. Li, From Many Models, One: Macroeconomic Forecasting with Reservoir Ensembles • C. Brownlees, A. Ciancetta and L. Gambetti, Structural Shocks and Macroeconomic Fluctuations: Evidence from Out-of-Sample Tests Based on Instrumental Variables
10.30-11.00	Coffee break	
11.00-11.20	Enrique Sentana	Unobservable no more: estimating the natural rate of interest under flat IS and Phillips curves (with G. Fiorentini, A. Galesi, R. Peña and G. Pérez-Quirós).
11.20-11.40	Marco Barassi	Panel VAR Model with Latent Group Structures (with B. Chen and Y. Karavias).
11.40-12.00	“Marcelo Reyes” Award	
12.00-12.30	Marina Friedrich	Uneven buffering of U.S. maize yields against extreme heat - a time-varying coefficient approach (with R. Geling, R. Hamed and C. Lesk).
12.30-13.00	Iván Fernández Val	Conditional Rank-Rank Regression (V. Chernozhukov, J. Meier, A. van Vuuren and F. Vella).
13.00-13.15	Closing session	
13.30	Lunch	