Programme of the Maastricht Workshop on Dimensionality Reduction and Inference for High-Dimensional Time Series

Sunday 12-6	
18:30 - 20:30	**Welcome Reception** *Grand Cafe Soiron, Vrijthof 18, 6211 LD Maastricht; https://goo.gl/maps/ni4SQoL8CFbAqSe59*

| Monday 13-6		
8:45 - 9:10	**Registration and Coffee** *(Room: Ad Fundum)*	
9:10 - 9:15	**Welcome and Opening** *(Room: A1.22)*	
9:15 - 11:00	**Session 1: Networks** *(Room: A1.22, chair: Stephan Smeekes)*	
Invited:	**Matteo Barigozzi** (University of Bologna)	FNETS: Factor-adjusted network estimation and forecasting for high-dimensional time series
	Luca Margaritella (Lund University)	Inference in Non-stationary High-Dimensional VARs
	Graziano Moramarco (University of Bologna)	A Factor-Augmented Autoregression For Multilayer Networks
11:00 - 11:15	**Coffee Break**	
11:15 - 12:15	**Session 2: Bayesian Analysis** *(Room: A1.22, chair: Nalan Basturk)*	
	Barbara Guardabascio (University of Perugia)	The Time-Varying Multivariate Autoregressive Index Model
	Daniele Bianchi (Queen Mary University of London)	Sparse multivariate modeling for stock returns predictability
12:15 - 13:15	**Lunch**	
13:15 - 14:45	**Session 3: Statistical Learning** *(Room: A1.22, chair: Jakob Raymaekers)*	
Invited:	**Marcelo Medeiros** (Pontifical Catholic University of Rio de Janeiro)	Global Inflation: What do we learn from a large dataset and machine learning methods?
Invited:	**Takashi Yamagata** (University of York)	Discovering the network Granger causality in large vector autoregressive models
14:45 - 15:00	**Poster Pitches** *(Room: A1.22, chair: Jakob Raymaekers)*	
15:00 - 16:30	**Poster Session with Coffee** *(Room: A1.22)*	
	Robert Adamek (Maastricht University)	Local Projection Inference in High Dimensions
	Mario Enrique Arrieta-Prieto (Universidad Nacional de Colombia)	Selection of a Linear Combination of Dynamic Common Factors as a Coincident Index: an Application to the Case of the Colombian Economy
	Giorgia De Nora (Queen Mary University of London)	Factor Augmented Vector-Autoregression with narrative identification. An application to monetary policy in the US
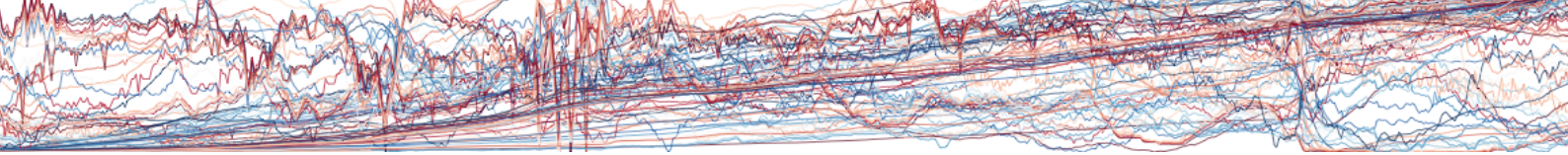
	Leonardo N. Ferreira (Queen Mary University of London)	Forecasting with VAR-teXt and DFM-teXt models: exploring the predictive power of central bank communication
	Miguel Herculano (University of Nottingham)	Investor Sentiment and Global Economic Conditions
	Sebastian Kühnert	On Estimating Operators of Functional Time Series
	Miguel Ángel Ruiz Reina (University of Malaga)	Reduction Dimensional Time Series: Clustering Entropy for Seasonal Data
	Hugo Schyns (Maastricht University)	A Neural Network with Shared Dynamics for Multi-Step Prediction of Value-at-Risk and Volatility
	Li Sun (University of Liege)	Non-stationary variable selection in time-varying extreme Value regression models

16:30 - 18:00	**Session 4: Sparsity** *(Room: A1.22, chair: Gianluca Cubadda)*	
Invited:	**Weining Wang** (University of York)	Learning Network with Focally Sparse Structure
Invited:	**Sumanta Basu** (Cornell University)	Frequency-domain graphical models for multivariate time series

| 19:00 - 22:00 | Dinner *Restaurant Petit Bonheur, Achter de Molens 2, 6211 JC Maastricht;* *https://goo.gl/maps/9RSxe7wEEbnPTZfc6* |

	Tuesday 14-6
9:00 - 10:30	**Session 5: Factors Models** *(Room: A1.22, chair: Alain Hecq)*	
	Gianluca Cubadda (University of Rome "Tor Vergata")	The Vector Error Correction Index Model: Representation and Statistical Inference
	Marco Avarucci (University of Glasgow)	The Main Business Cycle Shock(s) Frequency-Band Estimation of the Number of Dynamic Factors
	Lorenzo Trapani (University of Nottingham)	High Dimensional Threshold Regression with Common Stochastic Trends

| 10:30 - 10:45 | **Coffee Break** |

10:45 - 12:15	**Session 6: Inference in High Dimensions and Panel Data** *(Room: A1.22, chair: Ines Wilms)*	
Invited:	**Anders Kock** (University of Oxford)	Hypothesis Testing in High Dimensions
Invited:	**Siem Jan Koopman** (VU Amsterdam)	Panel time series models with time-varying effects

| 12:15 - 13:15 | **Lunch** *(Room: Ad Fundum)* |