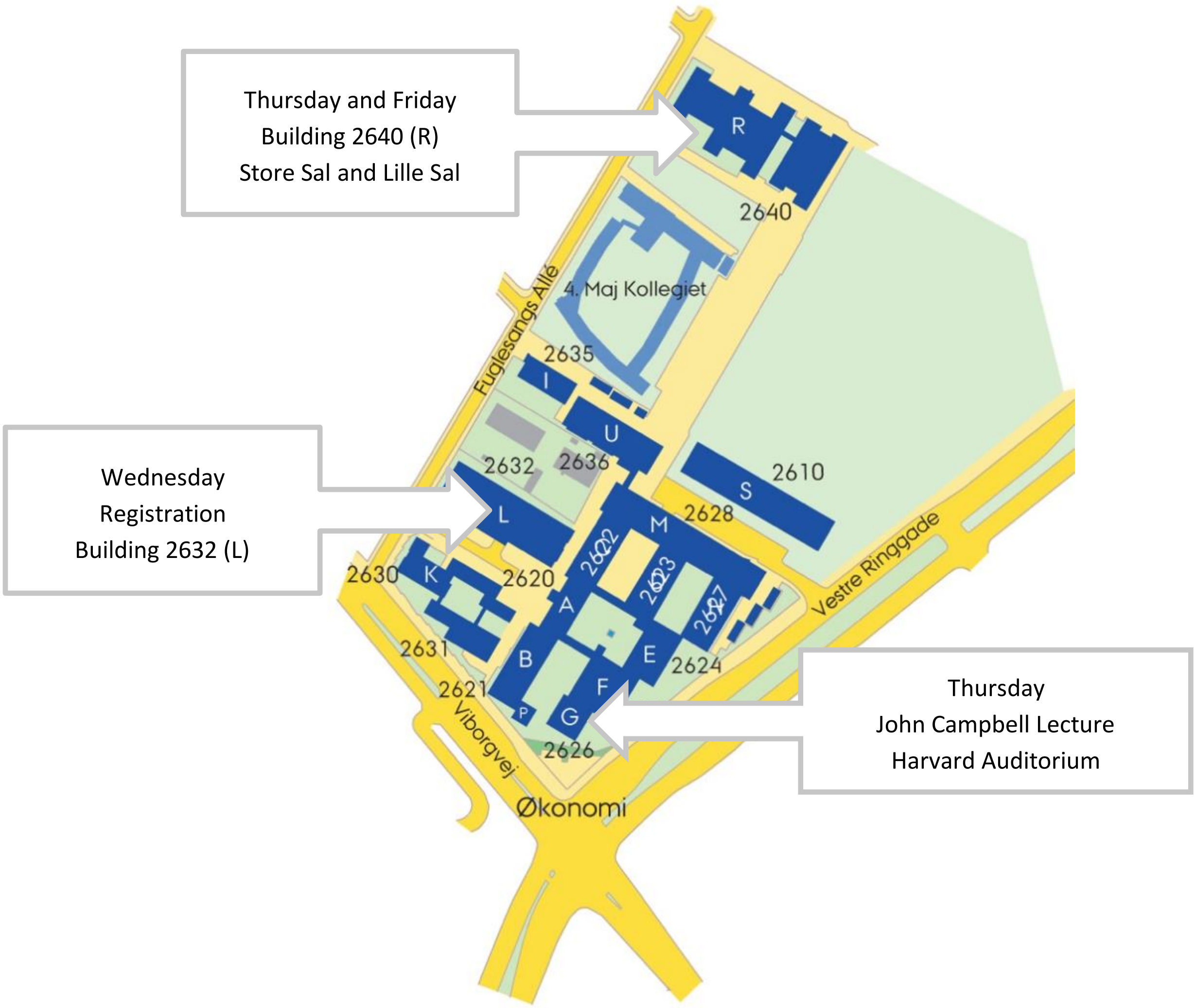
Aarhus Workshop in Econometrics II
May 24-26, 2023

Aarhus University
Department of Economics and Business Economics

Organizers: Morten Ø. Nielsen & Mikkel Sølvsten



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WEDNESDAY, MAY 24

13.00-14.00	Registration and lunch	Building 2632, lunchroom Ground level
14.00-15.30	Session I – Chair: Morten Ø. Nielsen	Building 2632, room 242 1st floor
	• **James Duffy**, "Cointegration with Occasionally Binding Constraints" with Sophocles Mavroeidis and Sam Wycherley • **Tomás Del Barrio Castro**, "Cointegration in Mixed Frequency data" with Dietmar Bauer • **Peter Bosweijk**, "Characteristic function-based factor modelling of affine jump diffusions using options" with Roger Laeven, Niels Marijnen and Evgenii Vladimirov	
15.30-16.00	Coffee break	
16.00-17.00	Session II – Chair: Benjamin Liengaard	Building 2632, room 242 1st floor
	• **Geert Dhaene**, "Approximate Functional Differencing" with Martin Weidner • **Kenichi Nagasawa**, "Treatment Effect Estimation with Noisy Conditioning Variables"	
17.00-18.30	Wine hour & Poster Session	Building 2632, lunchroom Ground level
	Robert Adamek, "Sparse High-Dimensional Vector Autoregressive Bootstrap" **Mikkel Bennedsen**, "A New Statistical Reduced Complexity Climate Model" **Francesco Benvenuti**, "Disentangling Drift from Volatility Explosions" **Simon Tranberg Bodilsen**, "Large-Dimensional Portfolio Selection with a High-Frequency-Based Dynamic Factor Model" **Leopoldo Catania**, "Multiple Chains Markov Switching Vector Autoregression" **Phillip Heiler**, "Causal Inference under Sample Selection and Missing Data - Co-teacher Intervention Effects on Mental Health" **Chen Huang**, "Arellano-Bond LASSO Estimator for Long Panel Dynamic Linear Models" **Paolo Santucci de Magistris**, "Realized Illiquidity" **Luke Taylor**, "A (Plea) Offer You Can't Refuse" **Bezirgen Veliyev**, "Efficiency Bounds under Sample Selection" **Wei Wei**, "Does Climate Sensitivity Differ Across Regions? A Varying–Coefficient Approach"	
19.00	Joint dinner at Restaurant L'øst, Hotel Scandic City (self-payment)	

THURSDAY, MAY 25

8.30-9.00	Coffee	Building 2640, room 124A Lille Sal
9.00-10.30	Session III – Chair: Bent Jesper Christensen	Building 2640, room 119B Store Sal
	• **Michael Jansson**, “Cluster Robust Inference in Linear Regression Models with Many Covariates” with Matias D. Cattaneo, Aibo Gong, and Whitney K. Newey • **Mingli Chen**, “High Dimensional Latent Panel Quantile Regression with an Application to Asset Pricing” • **Peter Hansen**, “Amazing Properties of a Parametrization of Correlation Matrices”	
10.30-11.00	Coffee break	Building 2640, room 124A Lille Sal
11.00-13.00	Session IV – Chair: Bezirgen Veliyev	Building 2640, room 119B Store Sal
	• **Jesus Gonzalo**, “Warming Dominance on the Planet” • **Liudas Giraitis**, “Estimation of Cyclical Time Series: An Application to Central England Temperatures” with Fulvia Marotta • **Juan Carlos Escanciano**, “Extending the Scope of Inference About Predictive Ability to Machine Learning Methods” • **Paulo Rodrigues**, “Tail Index Estimation in the Presence of Covariates: Stock Returns' Tail Risk Dynamics”	
13.00-14.00	Lunch	Building 2640, room 124A Lille Sal
14.00-16.00	John Campbell – Distinguished Speaker Lecture	Building 2626, room 111 Harvard Auditorium
16.45	Arrival at ARoS Aarhus Art Museum	
17.00	Guided tour at ARoS	
18.00-21.00	Dinner in ARoS Sunset Lounge (level 9)	
	ARoS Aarhus Art Museum | Aros Allé 2 | DK-8000 Aarhus C http://www.aros.dk/	

FRIDAY, MAY 26

8.30-9.00	Coffee	Building 2640, room 124A Lille Sal
9.00-10.30	Session V – Chair: Luke Taylor	Building 2640, room 119B Store Sal
	• **Vanessa Berenguer Rico**, “Least Trimmed Squares: Consistent Estimation of the Proportion of Outliers in Regression with Leverage” • **Uwe Hassler**, “Self-normalizing Tests Using the Cauchy Distribution” • **Joachim Freyberger**, TBA	
10.30-11.00	Coffee break	Building 2640, room 124A Lille Sal
11.00-13.00	Session VI – Chair: Mikkel Sølvsten	Building 2640, room 119B Store Sal
	• **Carlos Velasco**, “Estimation of Time Series Models by Distance Covariances” • **Tassos Magdalinos**, “Uniform inference with autoregressive processes” with Katerina Petrove • **Matei Demetrescu**, “Long Autoregressions under Asymmetric Loss” • **David Harvey**, “Tests for Equal Forecast Accuracy under Unconditional Heteroskedasticity” with Stephen J. Leybourne and Yang Zu	
13.00-14.00	Lunch	Building 2640, room 124A Lille Sal

Links to papers

(Note that link functionality from pdf-files is highly pdf-viewer/browser-dependent. If a link doesn't work for you, try copying and pasting into your browser, or switch to a different viewer/browser.)

Geert Dhaene, “Approximate Functional Differencing” with Martin Weidner
https://arxiv.org/abs/2301.13736

James Duffy, “Cointegration with Occasionally Binding Constraints” with Sophocles Mavroeidis and Sam Wycherley
https://arxiv.org/abs/2211.09604

David Harvey, “Tests for Equal Forecast Accuracy under Unconditional Heteroskedasticity” with Stephen J. Leybourne and Yang Zu
https://drive.google.com/file/d/1ojV0SobJLGSgTKmRD3HdVSxdj5Kt_827/view?usp=sharing

Kenichi Nagasawa, “Treatment Effect Estimation with Noisy Conditioning Variables”
https://warwick.ac.uk/fac/soc/economics/staff/knagasawa/covariate-measurement-error.pdf

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