

Aarhus Workshop in Econometrics VI

November 28-29, 2024

Aarhus University
Department of Economics and Business Economics



Organizers

Morten Ørregaard Nielsen (mon@econ.au.dk), Mikkel Bennedsen (mbennedsen@econ.au.dk), and J. Eduardo Vera-Valdés (eduardo@math.aau.dk)

Practical information

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Presentations take place in building 2632(L) – see map page 4
<https://www.au.dk/om/organisation/find-au/bygningskort/?b=2632>



Lunch takes place in building 2610(S) in the upper multiroom
<https://www.au.dk/om/organisation/find-au/bygningskort/?b=2610>



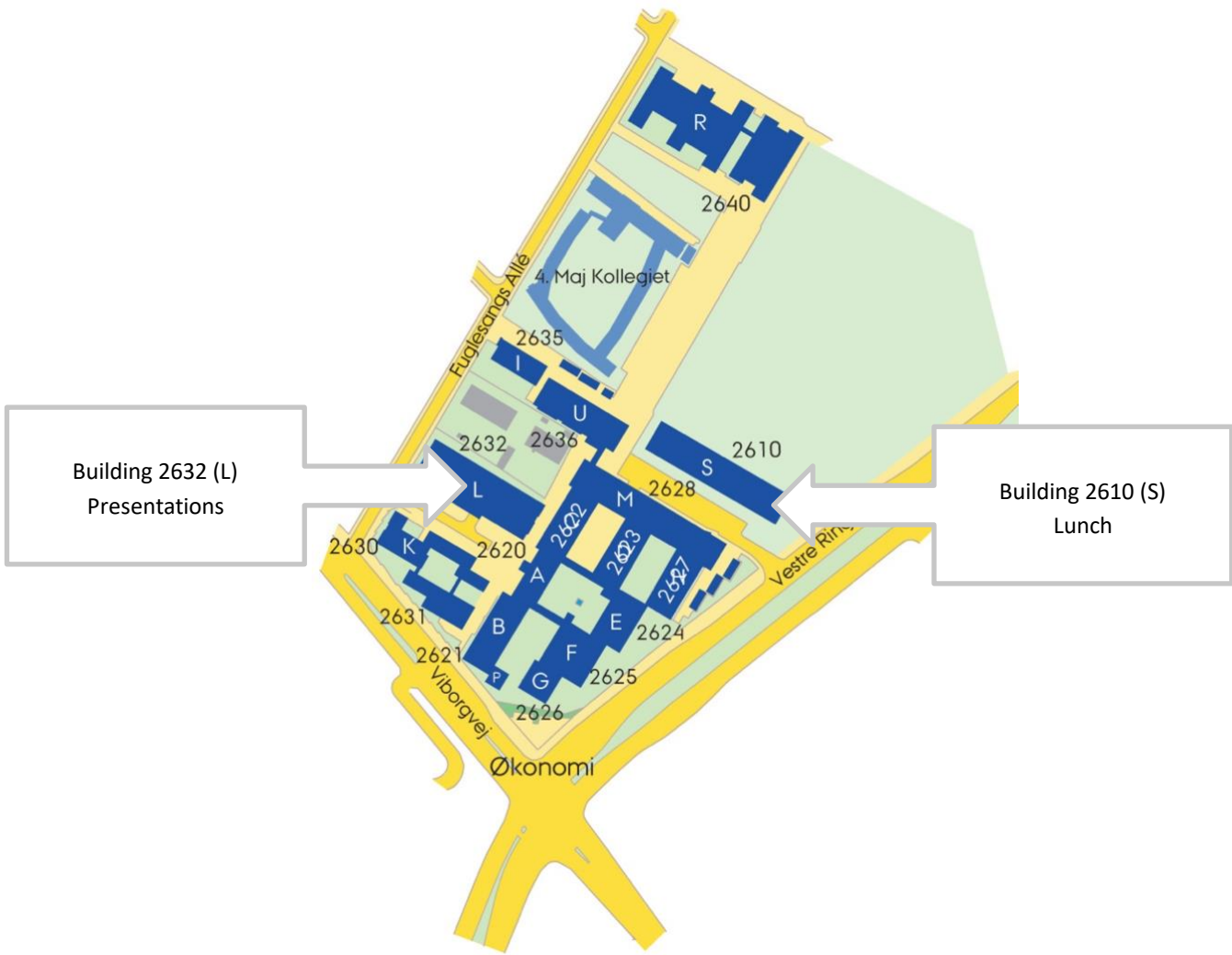
Conference dinner at Møntmestergården
Den Gamle By
<https://www.dengamleby.dk/en/>

THURSDAY, NOVEMBER 2

08.30-08.50	Registration and coffee
08.50-10.35	Session I – Chair: Morten Ørregaard Nielsen <ul style="list-style-type: none">• Uwe Hassler, “Robust Test for Constant Mean under Long Memory”• Mehdi Hosseinkouchack, “Regression of Harmonically Weighted Processes”• Fabrizio Iacone, “Nonparametric detection of a time varying mean”
10.35-11.00	Coffee break
11.00-12.10	Session II – Chair: Bezirgen Veliyev <ul style="list-style-type: none">• Robert Taylor, “Locally Optimal Invariant Tests for Perturbed Fractional Integration”• Josu Arteche, “A general test of long memory”
12.10-13.40	Lunch
13.40-14.50	Session III – Chair: Mikkel Bennedsen <ul style="list-style-type: none">• Paolo Pigato, “The multivariate fractional Ornstein-Uhlenbeck process”• Ranieri Dugo, “Multivariate fractional volatility”
14.50-16.30	Session IV – Chair: J. Eduardo Vera-Valdés <ul style="list-style-type: none">• George Kapetanios, “Regression modelling under general heterogeneity”• Vivien Less, “Testing for Multiple Structural Breaks in Multivariate Long Memory Regression Models”
	Transition to dinner location
17.00-19.00	Pre-dinner drink at Jazzbar Bent J. in The Old Town <i>- a true copy of a legendary bar in Aarhus</i>
19.00-22.30	Candlelight dinner at Møntmestergården in The Old Town <i>- a historical building from the 17th century</i>

FRIDAY, NOVEMBER 29

08.30-08.50	Coffee
08.50-10.35	Session V – Chair: Peter Korsbakke Christensen
	<ul style="list-style-type: none">• Morten Ørregaard Nielsen, “Statistical inference in the multifractional cointegrated VAR model”• Tobias Hartl, “Model selection and estimation of factor models with long memory”• Paolo Santucci de Magistris, “Beyond the cofractional model of Granger (1986)”
10.35-11.00	Coffee break
11.00-12.10	Session VI – Chair: Yana Petrova
	<ul style="list-style-type: none">• Phillip Sibbertsen, “Modeling and Forecasting the Long Memory of Cyclical Trends in Paleoclimate Data”• Sigurd Rømer, “Hybrid multifactor scheme for stochastic Volterra equations”
12.10-13.40	Lunch
13.40-14.50	Session VII – Chair: Leopoldo Catania
	<ul style="list-style-type: none">• Omari Sauri, “The Euler Scheme for Fractional Stochastic Delay Differential Equations with Additive Noise”• Peter Korsbakke Christensen, TBA
14.50-15.15	Coffee break
15.15-16.25	Session VIII – Chair: Niels Haldrup
	<ul style="list-style-type: none">• Charisios Grivas, “Bootstrap-Based Tests for Skewness, Kurtosis and Normality Under Unknown Dependence”• Guillaume Chevillon, TBA
	End of conference



List of participants

Name	University/Organization
Alberto Saavedra Espinosa	Aarhus University
Allan Wurtz	Aarhus University
Asbjørn Kaufmann	Aarhus University
Benjamin Lienggaard	Aarhus University
Bent Jesper Christensen	Aarhus University
Bezirgen Veliyev	Aarhus University
Charisios Grivas	Aalborg University
Chen Huang	Aarhus University
Eric Hillebrand	Aarhus University
Fabrizio Iacone	Università degli Studi di Milano
Frederik Krabbe	Aarhus University
George Kapetanios	King's College London
Guillaume Chevillon	ESSEC Business School
J. Eduardo Vera Valdes	Aalborg University
Josu Arteche	University of the Basque Country UPV/EHU
Kathrine By Larsen	Aarhus University
Leopoldo Catania	Aarhus University
Marius Just	Aarhus University
Mehdi Hosseinkouchack	EBS University
Mikkel Bennedsen	Aarhus University
Mikkel Sølvsten	Aarhus University
Morten Nielsen	Aarhus University
Niels Haldrup	Aarhus University
Orimar Sauri	Aalborg University
Paolo Pigato	University of Rome Tor Vergata
Paolo Santucci de Magistris	Luiss University
Paul Haimerl	Aarhus University
Peter Korsbakke Christensen	Aarhus University
Philipp Sibbertsen	Leibniz Universität Hannover
Phillip Heiler	Aarhus University
Ranieri Dugo	University of Rome Tor Vergata
Robert Adamek	Aarhus University
Robert Taylor	University of Essex
Sebastian Jensen	Aarhus University
Sigurd Rømer	Centrica Energy Trading
Solveig Nygaard Sørensen	Aarhus University
Stefan Gudmundsson	Aarhus University
Timo Schenk	Aarhus University
Tobias Hartl	Maastricht University
Uwe Hassler	Goethe University Frankfurt
Vivien Less	Leibniz Universität Hannover
Yana Petrova	Aarhus University