Program

Friday, October 15

(Central Daylight Time U.S. and Canada, or UTC/GMT-5)

8:00 – 8:15 AM INTRODUCTION AND OPENING REMARKS

> **Katherine Ensor, Noah G. Harding Professor of Statistics, Rice University**

SESSION I: INFLATION, GEOPOLITICAL RISK AND CAUSAL DEPENDENCE IN CLIMATE, 30 MIN LECTURES

> SESSION CHAIR: **Robin Sickles, Reginald Henry Hargrove Chair of Economics and Professor of Statistics Emeritus, Rice University**

8:15 – 8:45 am **Francis Diebold, Paul F. and Warren S. Miller Professor of Economics, Professor of Finance and Statistics, University of Pennsylvania**

> *On the Aggregation of Probability Assessments: Regularized Mixtures of Predictive Densities for Eurozone Inflation and Real Interest Rates*

8:45 – 9:15 am **Robert Engle, Michael Armellino Professor of Management and Financial Services, Stern School of Business, New York University**

> *Measuring and Hedging Geopolitical Risk*

9:15 – 9:45 am **Granville Tunnicliffe-Wilson, Reader Emeritus of Mathematics and Statistics, University of Lancaster**

A Gaussian Process Model for Causal Dependence Between Irregularly Observed Climate Variables

9:45 – 10:00 AM BREAKOUT SESSIONS, ONE FOR EACH SPEAKER

SESSION II: TIME VARYING METHODS, 30 MIN LECTURES

SESSION CHAIR: **Xun Tang, Henry S. Fox Sr. Chair and Professor of Economics, Rice University**

10:00 – 10:30 am **Jiti Gao, Professor & Donald Cochrane Chair of Business Economics, Professor of Econometrics & Business Statistics, Monash University**

A Class of New Time Varying Models for Multivariate Time Series

10:30 – 11:00 am **Andrew Harvey, Emeritus Professor of Econometrics, University of Cambridge**

Regime Switching Models for Directional and Linear Observations

11:00 – 11:30 am **Lutz Kilian, Senior Economic Policy Adviser, Federal Reserve Bank of Dallas**

Joint Bayesian Inference About Impulse Responses in VAR Models

11:30 – 11:45 AM BREAKOUT SESSIONS, ONE FOR EACH SPEAKER

11:45 AM – 1:15 PM VIRTUAL POSTER DISCUSSION WITH NETWORKING LUNCH

SESSION CHAIRS: **Serena Ng**, Columbia University; **Michael Weylandt**, Rice University; **Robin Sickles**, Rice University; **Brian King**, Rice University

Preview posters prior to the conference **here**

SESSION III: HIGH DIMENSIONAL TIME SERIES, 30 MIN LECTURES

SESSION CHAIR: **Scott Holan, Professor of Statistics, University of Missouri; Senior Research Fellow, U.S. Census Bureau**

1:15 – 1:45 pm **Hedibert Lopes, Professor of Statistics and Econometrics, INSPER Institute of Education and Research**

Dynamic Ordering Learning in Multivariate Forecasting

1:45 – 2:15 pm **Suhasini Subba Rao, Professor of Statistics, Texas A&M University**

Graphical Models for Nonstationary Time Series

2:15 – 2:45 pm **Di Wang, Postdoctoral Principal Researcher, Booth School of Business, University of Chicago**

Robust Estimation of High-Dimensional Vector Autoregressive Models

2:45 – 3:00 PM BREAKOUT SESSIONS, ONE FOR EACH SPEAKER

3:00 – 3:15 PM CLOSING REMARKS

Saturday, October 16

(Central Daylight Time U.S. and Canada, or UTC/GMT-5)

9:00 – 9:15 AM INTRODUCTION AND OPENING REMARKS

SESSION IV: COUNT TIME SERIES AND IOT, 30 MIN LECTURES

SESSION CHAIR: **Nalini Ravishanker, Professor of Statistics, University of Connecticut**

9:15 – 9:45 am **Mirko Armillotta, Postdoctoral Researcher, Department of Mathematics & Statistics and IRIDA Research Centre, University of Cyprus**

Poisson Network Autoregression

9:45 – 10:15 am **Daniel Kowal, Dobelman Family Assistant Professor of Statistics, Rice University**

Warped Dynamic Linear Models for Time Series of Counts

10:15 – 10:45 am **Chunming Zhang, Professor of Statistics, University of Wisconsin**

Maximum Independent Component Analysis for Non-Linear Time Series Data with Application to EEG Data

10:45 – 11:00 AM BREAKOUT SESSIONS, ONE FOR EACH SPEAKER

SESSION V: PROJECTIONS, FORECASTS AND CAUSAL INFERENCE, 30 MIN LECTURES

SESSION CHAIR: **Richard Davis, Howard Levene Professor of Statistics, Columbia University**

11:00 – 11:30 am **Mikkel Plagborg-Moller, Assistant Professor of Economics, Princeton University**

Local Projections vs. VARs: Lessons from Thousands of DGPs

11:30 am – 12:00 pm **Andrew Martinez, Economist, Office of Macroeconomic Analysis, U.S. Department of Treasury**

Testing for Differences in Hurricane Path Forecast Accuracy

12:00 – 12:30 pm **Ruoxuan Xiong, Assistant Professor of Quantitative Theory & Methods, Emory University**

Large Dimensional Latent Factor Modeling with Missing Observations and Applications to Causal Inference

12:30 – 12:45 PM BREAKOUT SESSIONS, ONE FOR EACH SPEAKER

12:45 – 2:15 PM VIRTUAL POSTER DISCUSSION WITH NETWORKING LUNCH

SESSION CHAIRS: **Nalini Ravishanker**, University of Connecticut; **Daniel Kowal**, Rice University; **John Zito**, Rice University; **Junhyeon Kwon**, University of Houston

Preview posters prior to the conference **here**

SESSION VI: FINANCIAL TIME SERIES, 30 MIN LECTURES

SESSION CHAIR: **Mohsen Pourahmadi, Professor of Statistics, Texas A&M University**

2:15 – 2:45 pm **Viktor Todorov, Harold H. Hines Jr. Professor of Risk Management, Northwestern University**

Intraday Volatility Curves

2:45 – 3:15 pm **Sumanta Basu, Assistant Professor of Statistics and Data Science, Cornell University**

Learning Financial Networks with Graphical Models of Time Series Data

3:15 – 3:45 pm **Tze Leung Lai, Ray Lyman Wilbur Professor of Statistics, Stanford University**

Recent Advances in Markov Chain Monte Carlo, Decoupling Inequalities, Gradient Boosting, Causal Inference, Portfolio Optimization with Risk Measure Constraints, and Their Applications to Dynamic

Factor Models

3:45 – 4:00 PM BREAKOUT SESSIONS, ONE FOR EACH SPEAKER

4:00 – 4:15 CLOSING REMARKS