24th Dynamic Econometrics Conference

Thursday–Friday 16–17 September 2021

Program Committee

Jennifer L. Castle
Jurgen A. Doornik
Neil R. Ericsson (co-chair)
David F. Hendry
Frederick L. Joutz
Siem Jan Koopman
Sébastien Laurent
Andrew B. Martinez
Giovanni Urga (co-chair)

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Conference Program

Thursday, 16 September 2021

1:00-1:10pm BST (8:00-8:10am EDT) Welcoming Remarks and Announcements
Giovanni Urga and Neil R. Ericsson (co-chairs)

1:10-2:40pm BST (8:10-9:40am EDT) Session 1. Modeling and Forecasting Climate Change
Jennifer L. Castle "Econometrics for Modelling Climate Change"
Andrew B. Martinez "Testing for Differences in Path Forecast Accuracy"
David F. Hendry "Forecasting Facing Climate Change, Evolving Pandemics and Economic Shifts"

2:40-2:55pm BST (9:40-9:55am EDT) Break

2:55-4:25pm BST (9:55-11:25am EDT) Session 2. Modeling and Diagnostic Testing
Daisy Assmann Lima "Gravitational Effects of Culture on Internal Migration in Brazil"
Lorenzo Trapani "Change Point Detection in Random Coefficient Autoregressive Models"
Cindy S.H. Wang "Market Integration, Systemic Risk and Diagnostic Tests in Large Mixed Panels"

4:25-4:40pm BST (11:25-11:40am EDT) Break

4:40-5:40pm BST (11:40am-12:40pm EDT) Session 3. Speed Presentations: Financial Markets
Ederliza V. Magpantay "Philippines Currency Exchange Rate and Its Relationship With Inflation Rates, Interest Rates, and Government Expenditures"
Szabolcs Blazsek "Volatility Forecasting for the Coronavirus Pandemic Using Quasi-score-driven Models"
Lorena Radavci "Modelling and Forecasting Volatility in Stock Markets"
Erwin Hansen "Predictive Regressions for Aggregate Stock Market Volatility with Machine Learning"
Marlon Fritz "How to Detect Financial Misvaluations and Bubbles: A New Indicator"

5:40-6:40pm BST (12:40-1:40pm EDT) Session 4. Developers' Round Table

Friday, 17 September 2021

1:00-1:05pm BST (8:00-8:05am EDT) Announcements

1:05-2:35pm BST (8:05-9:35am EDT) Session 5. Evaluating and Improving Macroeconomic Forecasts

Pedro Valls "Forecasting Inflation Using Online Daily Prices: A MIDAS Approach for Brazil"

Jaime Marquez "The Forecasts of Individual FOMC Members: New Evidence After Ten Years"

Neil R. Ericsson "Evaluating the Federal Reserve's Tealbook Forecasts"

2:35-2:50pm BST (9:35-9:50am EDT) Break

2:50-4:20pm BST (9:50-11:20am EDT) Session 6. Financial Markets

Markus Sihvonen "Yield Curve Momentum"

Sébastien Laurent "Autoregressive Conditional Betas"

Giovanni Urga "Exchange Rates and Macroeconomic Fundamentals"

4:20-4:30pm BST (11:20-11:30am EDT) Break (10 minutes only)

4:30-5:30pm BST (11:30am-12:30pm EDT) Session 7. Speed Presentations: Practical Challenges in Modeling

Constantin Bürgi "How to Deal With Missing Observations in Forecasting Surveys"

Esmaiel Abounoori "Fuzzy Dummy Variable versus Binary Dummy Variable: Structural Breaks of Money Demand in Iran"

Jeyhun I. Mikayilov "What Happens to the Short-run Elasticity When the Long-run Varies Over Time?"

Fakhri Hasanov "What Drives the Agricultural Growth in Azerbaijan?"

Şule Akkoyunlu "Internal Migration and Climate in Turkey"

5:30-6:30pm BST (12:30-1:30pm EDT) Session 8. Ana Timberlake Memorial Lecture

Introduction: Teresa Timberlake, Giovanni Urga

Professor Valentina Corradi "Conditional Quantile Coverage: An Application to Growth at Risk"

6:30-6:35pm BST (1:30-1:35pm EDT) Closing Remarks

Conference organizers

6:35-7:30pm BST (1:35-2:30pm EDT) Reception / Break-out social (virtual)