

Workshop on statistical learning and econometrics

Methodological advancements and applications

**12-13 December 2022, Room F6, Free University of Bozen-Bolzano
Piazza Università, 1 – Universitätsplatz 1
39100 Bozen-Bolzano**

The quantitative research group of the Faculty of Economics and Management at the Free University of Bozen-Bolzano organises the “Workshop on statistical learning and econometrics: methodological advancements and applications”.

This two-day event brings together leading experts in different areas, such as multivariate statistical analysis, mathematical statistics and econometrics, and aims to promote exchange of ideas. Both days include two sessions.

During the first day, one session focuses on recent improvements in the latent variable models and clustering framework, while the other session concentrates on inference and model selection when dealing with complex structured data. In the second day, one session is devoted to high-dimensional econometrics and the second one to time series models with cross-sectional dependence, structural breaks and thresholds.

INFO

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REGISTRATION

[You can register here for the event here.](#)

PROGRAMME

DAY 1

- 08:50 - 09:00 Opening of the workshop
- 09:00 - 09:45 Nicola Sartori (University of Padova) - "Directional tests in Gaussian graphical models"
09:45 - 10:30 Aldo Solari (University of Milano-Bicocca) - "Exploratory inference for brain imaging"
- 10:30 - 11:00 Coffee break
- 11:00 - 11:45 Ioannis Kosmidis (University of Warwick) - "Flexible marked spazio-temporal point processes with applications to football"
11:45 - 12:30 Davide Ferrari (Free University of Bozen-Bolzano) - "Fast Construction of Optimal Composite Likelihoods"
- 12:30 - 14:00 Lunch break
- 14:00 - 14:45 Bettina Grün joint work with Gertraud Malsiner-Walli (Wirtschaftsuniversität Wien) - "Flexible Bayesian model-based clustering using finite mixtures"
14:45 - 15:30 Thomas Brendan Murphy (University College Dublin) - "Model-based clustering for count data"
- 15:30 - 16:00 Coffee break
- 16:00 - 16:45 Alessio Farcomeni (University of Rome Tor Vergata) - "Multivariate dependent latent Markov models with time-varying number of regimes"
16:45 - 17:30 Alessandro Casa (Free University of Bozen-Bolzano) - "Parsimonious Bayesian factor analysis with application to spectroscopy data"

DAY 2

- 09:00 - 09:45 Elisa Ossola (University of Milano-Bicocca) - "When do investors go green? Evidence from a Time-Varying Asset-Pricing Model"
09:45 - 10:30 Sylvia Kaufmann (Study Center Gerzensee) - "Dynamic Factor Models with Common (drifting) Stochastic Trends"
- 10:30 - 11:00 Coffee break
- 11:00 - 11:45 Valentina Corradi (University of Surrey) - "Predictive Ability Tests with Possibly Overlapping Models"
11:45 - 12:30 Simone Giannerini (University of Bologna) - "Testing for Threshold Effects in Presence of Volatility and Measurement Error: The Case of Italian Strikes"
- 12:30 - 14:00 Lunch break
- 14:00 - 14:45 Jan Ditzen (Free University of Bozen-Bolzano) - "Multiple Structural Breaks in Interactive Effects Panel Data and the Impact of Quantitative Easing on Bank Lending"
14:45 - 15:30 Roberto Renò (University of Verona) - "Discontinuous Trading in Continuous-Time Econometrics"
- 15:30 - 16:00 Coffee break
- 16:00 - 16:45 Matteo Pelagatti (University of Milano-Bicocca) - "A Nonparametric Test of Independence between two random variables of any kind and its use for feature screening"
16:45 - 17:30 Greta Goracci (Free University of Bozen-Bolzano) - "Robust estimation for Threshold Autoregressive Moving-Average Models"
- 17:30 - 17:45 Closing