Ca' Foscari University of Venice
Department of Economics

LUISS

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VENICE TIME SERIES WORKSHOP

April 22-23, 2026
Aula Baratto, Ca' Foscari
Dorsoduro 3246, Venice

Wednesday, April 22
9.50 Welcome
Christian Brownlees (LUISS and UPF)
Katerina Petrova (Ca' Foscari University of Venice)

10.00 *Keynote Lecture:* **Victor Todorov** (Kellogg School of Management), ***Observable versus Latent Factors***

10.40 **Nikolay Gospodinov** (Federal Reserve Bank of Atlanta), ***A New Jackknife Variance Estimator for Time-Series and Panel Regressions***

11.20 Coffee Break

11.50 **Stelios Arvantis** (Athens University of Economics and Business), ***Updating Density Estimates using Conditional Information Projection: Stock Index Returns and Stochastic Dominance Relations***

12.30 **Jiti Gao** (Monash University), ***Title TBA***

13.10 Lunch

14.20 **Katerina Petrova** (Ca' Foscari University of Venice), ***Title TBA***

15.00 *Keynote Lecture:* **Silvia Goncalves** (McGill University), ***Title TBA***

19.00 Social dinner

Thursday, April 23
10.00 *Keynote Lecture*: **Giuseppe Cavaliere** (Bologna University), $\kappa=1$

10.40 **Carlos Valasco** (Universidad Carlos III), ***Title TBA***

11.20 Coffee Break

11.50 **James Duffy** (University of Oxford), ***Identification in (endogenously) nonlinear SVARs is easier than you think***

12.30 **Liudas Giraitis** (Queen Mary University of London),***Title TBA***

13.10

14.20 **Christian Brownlees** (LUISS and UPF), ***Structural Shocks and Macroeconomic Fluctuations: Evidence from Out-of-Sample Tests Based on Instrumental Variables***

15.00 **Tassos Magdalinos** (Southampton University),***Title TBA***

Organising Committee: **Christian Brownlees**, **Katerina Petrova**

This workshop is part of the ERC project "PERSISTENCE - Uniform inference with time series".