Ca' Foscari University of Venice
Department of Economics

VERA
Venice centre in Economic and Risk Analytics for public policies

Workshop

Advances in Time Series Econometrics

Friday, May 17th, 2024, 9.30 am
Meeting Room 1, San Giobbe Economics Campus

9.30 am
Ovielt Baltodano Lopez
Ca' Foscari University of Venice
Heterogeneous dynamic stochastic block models and an application to international trade

10.15 am
Alexander Simon Mayer
Ca' Foscari University of Venice
Least squares estimation in nonstationary nonlinear cohort panels with learning from experience

11.00 am
Break

11.30 am
Dario Palumbo
Ca' Foscari University of Venice
A simple parsimonious framework for extracting and modelling the term structure of interest rates

12.15 pm
Esther Ruiz
Universidad Carlos III de Madrid
Expecting the unexpected: Stressed scenarios for economic growth

1.30 pm
Lunch

Organising committee:
Roberto Casarin
Dario Palumbo