

**Provisional Programme for Cambridge-INET**  
**Conference on Score-driven and nonlinear time series models**

Cambridge, 27-29 March, 2019

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**Wednesday March 27<sup>th</sup>**

**4pm** Tea and coffee

**4.30pm** Welcome

**Computer programs and computation. Chair: Andrew Harvey**

- Rutger Lit and Siem Jan Koopman, *Score-driven STAMP (SCAMP)*
- Marcin Zamojski, *Self-driving score filters*
- Giuseppe Buccheri, *A General Class of Score-Driven Smoothers*  
(with Giacomo Bormetti, Fulvio Corsi and Fabrizio Lillo)

**5.45pm** Finish. Evening free to explore the delights of Cambridge

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**Thursday March 28<sup>th</sup>**

**9.30am** Welcome for those who didn't make it on Wednesday.

**9.40am-11.00am**

**Score-driven models I. Chair: Siem Jan Koopman**

- Anne Opschoor *Closed-Form Multi-Factor Copula Models with Observation-Driven Dynamic Factor Loadings*  
(with Andre Lucas, Istvan Barra and Dick van Dijk)
- Bernd Schwaab *Bank business models over time*  
(with Andre Lucas, Julia Schaumburg, Bernd Schwaab, Mike van Oppen)
- Danilo Vassallo, *A DCC-type approach for Realized Covariance modelling with score-driven dynamics*  
(with Giuseppe Buccheri, and Fulvio Corsi)
- Andrew Harvey, *Modeling directional (circular) time series*  
(with Stan Hurn and Stephen Thiele)

**11.00am-11.30am** Tea and coffee

**11.30am -1.00pm**

**Invited session – Counts and Causality. Chair: Andrew Harvey**

- Richard Davis, *The Use of Shape Constraints for Modeling Time Series of Counts*
- Neil Shephard, *A new way of thinking about causality*

**1.00pm-2.00pm Lunch**

**2.00pm-3.00pm**

**Score-driven models II. Chair: Neil Shephard**

- Davide Delle Monache, *A score driven model for GDP-at-risk*  
(with Andrea De Polis and Ivan Petrella)
- Paul Labonne, *Temporal disaggregation with heavy tails*  
(with Martin Weale)
- Giacomo Bormetti, *A Score-Driven Conditional Correlation Model for Noisy and Asynchronous Data: an Application to High-Frequency Covariance Dynamics*  
(with Giuseppe Buccheri, Fulvio Corsi, and Fabrizio Lillo)

**3.00pm-3.30pm Tea and coffee**

**3.30pm-4.10pm**

**Explosions and Bubbles. Chair: Alessandra Luati**

- Marc Nientker, *A Time-Varying Parameter Model for Local Explosions*  
(with Francisco Blasques and Siem Jan Koopman)
- Christian Hafner, *Score-driven models for financial bubbles and volatility*  
(with Andrew Harvey)

**4.10pm-4.20pm Short Break**

**4.20pm-5.50pm**

**Invited session – Counts and Portfolios. Chair: Andre Lucas**

- Christian Francq, *Observation-driven count and duration time series models*
- Jean-Michel Zakoian, *Estimating portfolios conditional risks in semi-parametric observation-driven models*

**6.45pm-7.30pm Drinks at Corpus Christi College**

**7.30pm Dinner at Corpus Christi College**



**Friday March 29<sup>th</sup>**

**9.30am-10.30am**

**Bounds, Quantiles and Vaccination. Chair: TBA**

- Paolo Gorgi, *A general class of observation-driven time series models for bounded data: theory and applications*  
(with S J Koopman)
- Alessandra Luati and Leopoldo Catania, *Semiparametric Modeling of Multiple Quantiles*
- Peter Hansen, *A Dynamic Model of Vaccine Compliance: How Fake News Undermined the Danish HPV Vaccine Program* (with Matthias Schmidtblaicher)

**10.30am-11.00am** Tea and coffee

**11.00am-11.45am**

**Invited session – Hawkes processes. Chair: Siem Jan Koopman**

- Paul Embrechts, *Hawkes Processes with applications to high-frequency finance.*

**11.50am-12.50pm**

**Finance and Dynamic Distributions. Chair: Andre Lucas**

- Danielle Massacci, *Changes in Comovements between Stocks and Bonds: Evidence from a New Class of Large Dimensional Threshold Group-Factor Models*  
(with Mirco Rubin and Dario Ruzzi)
- Alvaro Escribano, *Score-driven time series models with dynamic shape*  
(with Astrid Ayala and Szabolcs Blaszek)
- Dario Palumbo, *Testing for dynamic shape parameters*

\*\*\*End of conference \*\*\*