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

Cambridge, 27-29 March, 2019

Wednesday March 27th

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

---

Thursday March 28th

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 Buccheri1, 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, T*emporal 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, S*core-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 29th

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 ***