Wednesday March 27\textsuperscript{th}

4pm Tea and coffee

4.30pm Welcome

Computer programs and computation

- Rutger Lit and Siem Jan Koopman, Score-driven \textit{STAMP (SCAMP)}
- Marcin Zamijski, \textit{Self-driving score filters}
- Giuseppe Buccheri, \textit{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 28\textsuperscript{th}

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

9.40am-11.00am

4 presentations of 20 minutes each

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

11.00am-11.30am Tea and coffee

11.30am -1.00pm

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

1.00pm-2.00pm Lunch
2.00pm-3.00pm
- Davide Delle Monache, *A score driven model for GDP-at-risk*  
  (with Andrea De Polisy 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-3.20pm Tea and coffee

3.30pm-4.30pm
- Marc Nienkter, *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)
- Sebastien Fries, *Path prediction of aggregated-stable moving averages using semi-norm representations*

4.30pm-4.40pm Short Break

4.40pm-5.40pm
- Christian Francq, *Observation-driven count and duration time series models*

6.30pm-7.30pm Drinks at Corpus Christi College
7.30pm Dinner at Corpus Christi College

Friday March 29th

9.30am-10.30am
- 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

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

11.50am-12.50pm

- 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 ****