

4th Workshop on “*New Developments in Econometrics and Time Series*”

Rome, September 11-12, 2014

Workshop on “*Dynamic Factor Models and Structural VAR Analysis*”

in honor of Marco Lippi, on the occasion of his 70th birthday

Rome, September 13, 2014

The Einaudi Institute for Economics and Finance (EIEF), the Bank of Italy, the Collaborative Research Center “Statistical Modelling of Nonlinear Dynamic Processes” (SFB 823) and the Deutsche Forschungsgemeinschaft (DFG) announce two international workshops, to be held in Rome September 11-13, 2014, on EIEF’s premises. The first workshop (September 11-12) is on “*New Developments in Econometrics and Time Series*”; the second (September 13), on “*Dynamic Factor Models and Structural VAR Analysis*” is in celebration of Marco Lippi’s 70th birthday.

The aim is to bring together internationally renowned experts in these areas and SFB 823 researchers so as to review recent developments and promote scientific exchange.

The first workshop is in part a continuation of the successful series of “*Brussels-Waseda Seminars on Time Series and Financial Statistics*”.

The workshop on *Dynamic Factor Models and Structural VAR Analysis* is devoted to an area where Marco Lippi has made substantial contributions. Both theoretical and applied issues will be presented, with special emphasis on macroeconomic and policy applications.

Marco Lippi is a Research Fellow at the Einaudi Institute of Economics and Finance (EIEF). Born in 1943, he graduated in 1965 from the University of Rome “La Sapienza” with a BA in Mathematics. His main research interests focus on time series analysis and macroeconomic business cycles. He has made seminal contributions to the literature on structural VAR and aggregation theory and to the statistic analysis of large macroeconomic data sets. He highlighted the problem of “non-fundamentalness”, which is now at the heart of the macroeconometric debate. Moreover, he proposed the Generalized Dynamic Factor Model, which is now a widely used statistical tool for forecasting, business cycle indicators and structural macroeconomic analysis.



Program: Upcoming

Venue: [EIEF - Einaudi Institute for Economics and Finance](#)

Via Sallustiana, 62 - 00187 Rome ([map of the area](#))



Invited Speakers:

- [Jianqing Fan](#) (Princeton University)
- [Piotr Fryzlewicz](#) (London School of Economics)
- [Andreas Hagemann](#) (University of Notre Dame)
- [Oliver Linton](#) (University of Cambridge)
- [Davy Paindaveine](#) (Université Libre de Bruxelles)
- [Barbara Rossi](#) (Universitat Pompeu Fabra)
- [Robert Serfling](#) (The University of Texas at Dallas)
- [Masanobu Taniguchi](#) (Waseda University)
- [Michael Vogt](#) (University of Konstanz)
- [Stanislav Volgushev](#) (Ruhr-Universität Bochum)

The event in honor of Marco Lippi will include:

Keynote speakers:

[Manfred Deistler](#) (Technical University Vienna)

[Mark Watson](#) (Princeton University)

and papers by the following (co-)authors:

- Valentina Aprigliano (Banca d'Italia)
- [Matteo Barigozzi](#) (London School of Economics)
- [Christine De Mol](#) (ECARES, Université Libre de Bruxelles)
- [Mario Forni](#) (Università degli Studi di Modena e Reggio Emilia)
- [Luca Gambetti](#) (Universitat Autònoma de Barcelona)
- [Domenico Giannone](#) (LUISS Guido Carli, EIEF)
- [Alessandro Giovannelli](#) (Centro Europa Ricerche)
- [Marc Hallin](#) (ECARES, Université Libre de Bruxelles)
- [Matteo Luciani](#) (ECARES, Université Libre de Bruxelles)
- [Lucrezia Reichlin](#) (London Business School)
- [Luca Sala](#) (Università Bocconi)
- [Umberto Triacca](#) (Università degli Studi dell'Aquila)
- [Giovanni Furio Veronese](#) (Banca d'Italia)
- [Paolo Zaffaroni](#) (Imperial College London, Sapienza-Università di Roma)

Registration:

Anybody interested is welcome!

For the first workshop, please fill in the [Registration Form](#), send it to Susana Palomar (fax or scan, contact details are indicated on the form), and proceed with the payment to the account indicated on the form.

For the second workshop send an e-mail to Susana Palomar (susana.palomar@eief.it), before **Friday, May 30, 2014**

Scientific Board:

Holger Dette (Ruhr-Universität Bochum), Marc Hallin (ECARES, Université libre de Bruxelles) and Marco Lippi (EIEF) (*Marco did not know about the second workshop!*)

Local Organization:

Marco Lippi (EIEF), Susana Palomar (EIEF)

Mario Forni (Università degli Studi di Modena e Reggio Emilia), Domenico Giannone (LUISS Guido Carli, EIEF), Marc Hallin (ECARES, Université libre de Bruxelles), Franco Peracchi (Università di Roma “Tor Vergata”, EIEF), Stefano Siviero (Banca d’Italia) and Paolo Zaffaroni (Imperial College London, Sapienza-Università di Roma).