International Conference on Time Series Econometrics

Room #504, Academia Hall for Social Sciences (Building #42)

Rokkodai 1st Campus, Kobe University, Japan

10:20–15:20, March 11th, 2024*

Opening Remark, 10:20–10:30

- Organizer: Dr. Kaiji Motegi (Kobe University, Japan)

Keynote Lecture, 10:30–11:20

- Speaker: Dr. Tatevik Sekhposyan (Texas A&M University, USA)
- Theme: Density calibration, uncertainty, and its macroeconomic effects

Memorial Lecture, 11:20–11:45

- Speaker: Dr. Shigeyuki Hamori (Kobe University, Japan)
- Theme: Time-varying frequency connectedness analysis across crude oil, geopolitical risk, economic policy uncertainty, and stock markets

Lunch Break, 11:45–13:00

Research Presentation #1, 13:00–13:40

- Speaker: Dr. Seok Young Hong (Nanyang Technological University, Singapore)
- Theme: Unified inference for long-horizon predictive regressions including mildly integrated and explosive cases

Research Presentation #2, 13:40–14:20

- Speaker: Dr. Ekaterina Kazak (University of Manchester, UK)
- Theme: Bagged forecast combination for tail risk measures

Short Break, 14:20–14:30

Research Presentation #3, 14:30–15:10

- Speaker: Dr. Kaiji Motegi (Kobe University, Japan)
- Theme: Conditional threshold effects of stock market volatility on crude oil market volatility

Group Photo, 15:10–15:20

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