

Programme of the 8th Gretl Conference, June 15-16, 2023, Gdańsk, Poland

June 14, 2023 Wednesday

19.00 Informal get-together dinner, Browar Gdańsk PG4 Podwale Grodzkie 4, <https://pg4.pl/en>,
Google Maps: <https://goo.gl/maps/48zYK1R7E7Fc7poc6>
(payment for dinner not included in conference fee)

June 15, 2023 Thursday

9.30 – 9.45 Opening

Marcin Kalinowski, President of the Research Federation of WSB & DSW Universities

9.45 – 11.15 Session I – The European Solidarity Centre

Chair: Riccardo "Jack" Lucchetti

9.45 – 10.35 Giampiero M. Gallo (New York University in Florence)
Modeling financial time series with multiplicative errors

10.35 – 11.15 Allin Cottrell (Wake Forest University)
New developments for gretl function packages

11.15 – 11.45 Coffee Break

11.45 – 12.45 Session II – The European Solidarity Centre

Chair: Sven Schreiber

11.45 – 12.15 Marco G. Ercolani (University of Birmingham)
A comparison of Johansen cointegration VECM estimates: why do they differ between software?

12.15 – 12.45 Marco Tedeschi, Giulio Palomba and Matteo Foglia (Università Politecnica delle Marche)
Disentangling the geopolitical risk and its effects on commodities. Evidence from a panel of G8 countries

12.45 – 14.00 Lunch

14.00 – 15.30 Session III – The European Solidarity Centre

Chair: Allin Cottrell

14.00 – 14.30 Riccardo (Jack) Lucchetti, Francesco Valentini (Università Politecnica delle Marche)
Linear models with time-varying parameters in gretl: comparing different approaches

14.30 – 15.00 Luca Pedini (Università Politecnica delle Marche)
Bayesian regression models in gretl

15.00 – 15.30 Marcin Błażejowski^a, Jacek Kwiatkowski^b (^aWSB Merito University in Toruń, ^bNicolaus Copernicus University in Toruń)
BACE: A gretl Package for Model Averaging in Limited Dependent Variable Models

15.30 – 16.00 Coffee Break

16.00 – 17.00 gretl Association meeting – The European Solidarity Centre

20.00 Official Dinner, Geneza Jedzenia i Wina Restaurant, <https://geneza.net/>,
Google Maps: <https://goo.gl/maps/PKRHgnNpHWfoXUsVA>,
(payment for dinner included in conference fee)

June 15, 2023 Friday

9.45 – 11.15 Session IV – The European Solidarity Centre

Chair: Giulio Palomba

9.45 – 10.15 Ioannis A. Venetis^a, Paraskevi Salamaliki^b (^aUniversity of Patras, ^bUniversity of Ioannina)
Principal components based estimation of multilevel factor models

10.15 – 10.45 Artur Tarassow (Otto GmbH & Co KG)
The use of AI LLMs for coding with gretl

10.45 – 11.15 Xiaohong Xie and Magdalena Osińska (Nicolaus Copernicus University in Toruń)
Optimal Collective Hybrid Pension Plans: Mortality-Adjusted Investment Strategies with Intergenerational Risk-Sharing Mechanisms

11.15 – 11.45 Coffee Break

11.45 – 12.45 Session V – The European Solidarity Centre

Chair: Ioannis A. Venetis

11.45 – 12.15 Luca Pedini (Università Politecnica delle Marche)
Bayesian VAR in gretl

12.15 – 12.45 Marcin Błażejowski (WSB Merito University in Toruń)
Which C compiler and BLAS/LAPACK library should I use - gretl's numerical efficiency in different configurations

12.45 – 14.00 Lunch

14.00 – 17.00 ECS's Exhibiton

20.00 Unofficial Dinner: meeting place will be set spontaneously
(payment for dinner not included in conference fee)