

# Official Programme of the 4<sup>th</sup> Gretl Conference, Berlin 2015

(as of April 30)

## THURSDAY, JUNE 11

20.00 Informal get-together, meeting point hotel lobby (either Novotel Suite or Ibis Budget, Anhalter Str., to be confirmed)

## FRIDAY, JUNE 12

**9.00 – 9.45 Registration.** Schmiede building on Euref Campus, Torgauer Str.

**9.45 – 10.00 Official Opening**

**10.00 – 11.00 INVITED SESSION I, Chair: Ignacio Díaz-Emparanza**

- Allin Cottrell, TITLE tba

**11.00 – 11.20 Refreshment and coffee break**

**11.20 – 12.50 CONTRIBUTED SESSION I, Chair: Marcin Blazejowski**

- 11.20 – 11.50 Lee C. Adkins and Melissa S. Waters, Collinearity Diagnostics in gretl
- 11.50 – 12.20 Artur Tarassow, Error Correction Models with Neglected Asymmetry
- 12.20 – 12.50 Tomasz Groszkowski, Tomasz Stryjewski, An econometrical analysis of entrepreneurship determinants in Polish voivodeships in the years 2004-2013.

**12.50 – 14.50 Guided scenic view climbing tour on the Gasometer** (old gas container steel structure; the tour is optional and is conducted with sequential smaller subgroups in parallel to the lunch break. Effective climbing time is up to 40 min, leaving plenty of time to eat your lunch. A little extra fee may apply (tbc).)

**12.50 – 14.50 Lunch**

**14.50 – 16.20 CONTRIBUTED SESSION II, Chair: Allin Cottrell**

- 14.50 – 15.20 Ana Jesús López-Menéndez and Rigoberto Pérez, Facing the Four-F Test: gretl's Achievements and Challenges
- 15.20 – 15.50 Paolo Chirico, ARMA-GARCH models via Kalman filter in Gretl
- 15.50 – 16.20 Federico Giri, Hansl for Dynamic Macroeconomics

**16.20 – 16.40 Refreshment and coffee break**

**16.40 – 17.40 CONTRIBUTED SESSION III, Chair: Riccardo "Jack" Lucchetti**

- 16.40 – 17.10 Jarosław Krajewski, Forecasting of Polish Macroeconomic Processes in gretl
- 17.10 – 17.40 Ignacio Díaz-Emparanza and Paz Moral, Analysis of Tourism Demand in the Basque Country with Daily Data.

**17.40 – 18.00 Showcasing / Demonstrating some recently added Gretl / Hansl goodies, Allin Cottrell / Jack Lucchetti (tbc)**

**20.00 Conference Dinner – location to be confirmed (not on Euref campus)**

## **SATURDAY, JUNE 13**

### **9.30 – 10.45 INVITED SESSION II, Chair: Sven Schreiber**

- Helmut Lütkepohl, Structural Vector Autoregressions with Heteroskedasticity, A Comparison of Different Volatility Models

### **10.45 – 11.10 Refreshment and coffee break**

### **11.10 – 12.40 CONTRIBUTED SESSION IV, Chair: Lee C. Adkins**

- 11.10 – 11.40 Riccardo Lucchetti and Claudia Pignini, DPB: Dynamic Panel Binary data models
- 11.40 – 12.10 Ioannis A. Venetis, Testing multi-horizon causality and causality measures in VAR models: Two new user-written functions for the Gretl time series menu.
- 12.10 – 12.40 Magdalena Osińska, Marcin Błażejowski, Pawel Kufel and Tadeusz Kufel, Simulation-based forecasting procedure for threshold models – the gretl package

### **12.40 – 12.50 Photo session**

### **12.50 – 14.00 Lunch**

### **14.00 – 15.30 DEVELOPER MEETING**

(open for interested participants)

### **15.30 – 15.40 Closing the Conference**

### **15.40 – 16.00 Refreshments and coffee (for the road..., tbc)**

17.00 – ?? Informal and unprofessional tour guided by Sven to places in Berlin related to mathematicians and statisticians (e.g. Kronecker, Euler, Einstein) – this could also be done on Sunday morning instead, if that is preferred.