



Programme of the 5th gretl Conference

Athens 2017



▶ THURSDAY, JUNE 1

20:00 Informal get-together, meeting point TBA (optional)

▶ FRIDAY, JUNE 2

9:00 – 9:45 Registration. Building Aeriofilakio 2, INNOVATHENS, Technopolis City of Athens, Pireos str.

9:45 – 10:00 Official Opening

10:00 – 11:00 INVITED SESSION I, Chair: Riccardo Lucchetti

- Allin Cottrell (Wake Forest University): “MIDAS in gretl”

11:00 – 11:20 Refreshment and Coffee Break

11:20 – 12:50 CONTRIBUTED SESSION I, Chair: Sven Schreiber

- 11:20-11:50 Lee Adkins (Oklahoma State University). “Weak Identification in Linear and Nonlinear Models”
- 11:50-12:20 Andrea Faragalli (Università Politecnica delle Marche). “Bivariate Copula Estimation in gretl via Maximum Likelihood procedure”
- 12:20-12:50 Marcin Błażejowski (WSB University in Torun, Torun, Poland), Paweł Kufel, Jacek Kwiatkowski. “The procedure of building a forecast model using the BACE approach for congruent model – preliminary assumptions”

12:50 – 14:30 Lunch

14:30 – 16:00 CONTRIBUTED SESSION II, Chair: Jerzy Boehlke

- Paolo Chirico (University of Turin). “Stochastic volatility models in Gretl”
- Magdalena Osińska (Nicolaus Copernicus University in Torun), Jerzy Boehlke, Marcin Fałdziński, Maciej Gałecki. “Detecting economic growth regimes”
- Magdalena Osińska, Tadeusz Kufel, Marcin Błażejowski, Paweł Kufel. “Forecasting macroeconomic processes using threshold autoregression. Final remarks on gretl’s Threshold Models package”

16:00 – 16:25 Refreshment and Coffee Break

16:25 – 17:30 INVITED SESSION II, Chair: Allin Cotrell

- Riccardo Jack Lucchetti (Università Politecnica delle Marche). “Factor models in gretl”

20:00 – Conference Dinner – place to be announced

▶ SATURDAY, JUNE 3

9:30 – 10:30 INVITED SESSION III, Chair Ioannis Venetis

- Phillip Sibbertsen (Leibniz Universität Hannover). “A multivariate local Whittle estimator robust against structural breaks”

10:30 – 11:00 Refreshment and Coffee Break

11:00 – 13:00 CONTRIBUTED SESSION III, Chair: Lee Adkins

- Claudia Pigni (University of Ancona), Giulia Bettin, Alberto Zazzaro. “Financial inclusion and poverty transitions”
- Andreas Zervas (Hellenic Republic, Ministry of Finance). “The effects of Government Spending in Good and Bad Times: the case of UK”
- Giulia Bettin (Università Politecnica delle Marche), Riccardo Lucchetti, Claudia Pigni. “State dependence and unobserved heterogeneity in a double hurdle model for remittances: evidence from immigrants to Germany”
- Ioannis Venetis (University of Patras). “QML estimation (EM) of dynamic factor models in gret!”

13:00 – 14:00 Lunch

14:00 – 15:30 DEVELOPER MEETING (open for all interested participants)

15:30 – 16:30 Coding sprint (open for all interested participants)

16:30 – 16:40 Closing the Conference

16:40 – 17:00 Refreshments and Coffee



M.Sc in “Applied Economics & Data Analysis”