SoFiE Financial Econometrics Summer School Brussels
"Big Data in Macroeconomics and Finance"
National Bank of Belgium, 2018

Monday June 04, 2018

12:00 p.m. – 13:00 p.m. Registration

13:00 p.m. – 16:20 p.m. Class (including 2x10 min breaks)

Tuesday June 05, 2018

09:00 a.m. – 12:20 p.m. Class (including 2x10 min breaks)

12:20 p.m. – 13:30 p.m. ***Lunch break***

13:30 p.m. – 15:40 p.m. Three presentations (30 min, 10 min for open discussion each)

13:30 p.m. – 14:00 p.m. ***Lavinia Rognone*, University of Manchester**
Title: How do cryptocurrencies returns react to high frequency news on currencies?

10 min discussion

14:10 p.m. – 14:40 p.m. ***Keven Bluteau*, Université de Neuchâtel**
Title: Questioning the news about economic growth: Sparse forecasting using thousands of news–based sentiment values

10 min discussion

14:50 p.m. – 15:00 p.m. break

15:00 p.m. – 15:30 p.m. ***Michael Stiefe*, University of Zurich**
Title: Whatever it takes to change beliefs: Evidence from Twitter

10 min discussion

Wednesday June 6, 2018

09:00 a.m. – 12:20 p.m. Class (including 2x10 min breaks)

12:20 p.m. – 13:30 p.m. ***Lunch break***

13:30 p.m. – 15:40 p.m. Three presentations (30 min, 10 min for open discussion each)

13:30 p.m. – 14:00 p.m. ***Jad Beyhum*, Toulouse School of Economics**
Title: Inference in Panel Data Models with Factor Structures

10 min discussion

14:10 p.m. – 14:40 p.m.	***Monika Avila Marquez*, Université de Genève** **Title:** Random Coefficients Models for Multidimensional Panel Data 10 min discussion
14:50 p.m. – 15:00 p.m.	break
15:00 p.m. – 15:30 p.m.	***Nicolas Tavernier,* KU Leuven** **Title:** Flexible shrinkage of large-dimensional covariance matrices 10 min discussion
<u>Thursday June 7, 2018</u>	
09:00 a.m. – 12:20 p.m.	***Class (including 2x10 min breaks)***
12:20 p.m. – 13:30 p.m.	***Lunch break***
13:30 p.m. – 15:40 p.m.	Three presentations (30 min, 10 min for open discussion each)
13:30 p.m. – 14:00 p.m.	***Michael Stollenwerk,* University of Mannheim** **Title:** Dynamic Principal Component CAW Models for High-Dimensional Realized Covariance Matrices 10 min discussion
14:10 p.m. – 14:40 p.m.	***Jonas Striaukas*, Université catholique de Louvain** **Title:** MIDAS-PRO-LASSO: Mixed Frequency Data Regression Models with Parameter Profiling and LASSO 10 min discussion
14:50 p.m. – 15:00 p.m.	break
15:00 p.m. – 15:30 p.m.	***Monica Petrescu*, University of Cambridge** **Title:** The evolution of interdealer networks in corporate bond trading and implications for market liquidity 10 min discussion
<u>Friday June 8, 2018</u>	
09:00 a.m. – 12:00 p.m.	Class & the seminar presentation ***Domenico Giannone*** (Federal Reserve of New York) and ***Giorgio E. Primiceri*** (Northwestern University) **Title:** Economic Predictions with Big Data: The Illusion of Sparsity
12:00 p.m. – 13:00 p.m.	Farewell lunch