

Official Programme of the 4th Gretl Conference, Berlin 2015

(as of June 9th)

THURSDAY, JUNE 11

20.00 Informal get-together, meeting point hotel lobby Novotel Suite, Anhalter Str. 2

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, Parallel computation with gretl

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. The tour is included for registered participants.)

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**

20.00 **Conference Dinner – Tomasa Villa Kreuzberg, Kreuzbergstr. 62, 10965 Berlin (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...)

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