

# Programme of the 8<sup>th</sup> 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, workshop room no. 4 (3rd floor)

#### **Chair: Riccardo (Jack) Lucchetti**

9.45 – 10.35 Giampiero M. Gallo (Corte dei conti, New York University in Florence, and CRENoS)  
*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, workshop room no. 4 (3rd floor)

#### **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, AmberSide Restaurant, The European Solidarity Centre (ground floor)

### 14.00 – 15.30     **Session III** – The European Solidarity Centre, workshop room no. 4 (3rd floor)

#### **Chair: Allin Cottrell**

14.00 – 14.30 Riccardo (Jack) Lucchetti and 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<sup>a</sup> and Jacek Kwiatkowski<sup>b</sup> (<sup>a</sup>WSB Merito University in Toruń, <sup>b</sup>Nicolaus 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, workshop room no. 4 (3rd floor)

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 16, 2023     Friday**

**9.45 – 11.15     Session IV** – The European Solidarity Centre, workshop room no. 4 (3rd floor)

**Chair: Giulio Palomba**

9.45 – 10.15 Ioannis A. Venetis<sup>a</sup> and Paraskevi Salamaliki<sup>b</sup> (<sup>a</sup>University of Patras, <sup>b</sup>University 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, workshop room no. 4 (3rd floor)

**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, AmberSide Restaurant, The European Solidarity Centre (ground floor)

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)