Programme of the 8th Gretl Conference, June 15-16, 2023, Gdańsk, Poland

June 14, 2023 Wednesday

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\textsuperscript{a} and Jacek Kwiatkowski\textsuperscript{b} (\textsuperscript{a}WSB Merito University in Toruń, \textsuperscript{b}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/PKRHgNPHw0XUsVA
(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\textsuperscript{a} and Paraskevi Salamaliki\textsuperscript{b} (\textsuperscript{a}University of Patras, \textsuperscript{b}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 Exhibition

20.00 Unofficial Dinner: meeting place will be set spontaneously
(payment for dinner not included in conference fee)