

Sunday, June, 2

9:00-10:00	Registration and coffee
------------	-------------------------

Contributed sessions

	Auditorium A		Auditorium B	
10:00-10:30	Stepan Mazur	Tangency portfolio weights under a skew-normal model in small and large dimensions	Stilianos Fountas	The effects of uncertainty on income inequality: Time-series evidence from industrialized countries
10:30-11:00	Hyunjoo Kim Karlsson	Investigation of exchange rate volatility – Implementation of APARCH model and Support Vector Regression	Jaanka Meriküll	Monetary Policy and Earnings Inequality: Inflation-Dependencies
11:00-11:30	Roope Rihlamo	Predicting Winner and Loser Stocks: A Classification Approach	Elias Oikarinen	Loan Market Dynamics and Housing Prices: A SVECM Application
11:30-12:00	Erik Christian Montes Schütte	The Anatomy of Machine Learning-Based Portfolio Performance	Markku Lanne	Identifying Structural Vector Autoregressions via Non-Gaussianity of Potentially Dependent Structural Shocks

12:00-13:00	Lunch
-------------	-------

Keynote address

13:00-14:30 Auditorium A	Eric Ghysels	On Quantum Ambiguity and Potential Exponential Computational Speed-Ups to Solving Dynamic Asset Pricing Models. <a href="#">Link to paper</a>
-----------------------------	--------------	---

14:30-15:15	Coffee and snack
-------------	------------------

Contributed sessions

	Auditorium A	
15:15-15:45	Roger Bivand	Spatial econometrics and machine learning: economic and social research questions using spatial data
15:45-16:15	Bent Jesper Christensen	Intermittency and the potential of wind energy for CO2 abatement
16:15-16:45	Niels Kærgård	The History of Danish Econometrics - From forgotten pioneers to part of the international trends

17:00	Auditorium A	General assembly for the Nordic Econometric Network
-------	--------------	---

Monday, June, 3

Contributed sessions

	Auditorium A		Auditorium B	
10:00-10:30	Savi S P Virolainen	A Gaussian smooth transition vector autoregressive model: An application to the	Øivind Anti Nilsen	Mixed Frequency Data in a Multiproduct (S, s) Pricing Model

		macroeconomic effects of severe weather shocks		
10:30-11:00	Andrejs Zlobins	Quantitative Tightening: Lessons from the US and Potential Implications for the EA	Henri Nyberg	Similarity-based path forecasting of U.S. recession periods
11:00-11:30	Sune Karlsson	US Interest Rates: Are Relations Stable?	Merike Kukk	Beyond the Headline: How Personal Exposure to Inflation Shapes the Financial Choices of Households
11:30-12:00	Samuel Rauhala	Persistent factors for macroeconomic forecasting	Alari Paulus	Consumer price rigidity in the Baltic States during periods of low and high inflation

12:00-13:00	Lunch
-------------	-------

#### Keynote address

13:00-14:30 Auditorium A	Jonas Peters	TBA
-----------------------------	--------------	-----

14:30-15:15	Coffee and snack
-------------	------------------

#### Contributed sessions

	Auditorium A		Auditorium B	
15:15-15:45	Chen Huang	Arellano-Bond LASSO Estimator for Dynamic Linear Panel Models	Svetlana Drin	A test on the location of tangency portfolio for small sample size and singular covariance matrix
15:45-16:15	Timo Kousmanen	Can omitted carbon abatement explain productivity stagnation?	Rickard Sandberg	Robust Estimation and Inference for Time-varying Unconditional Volatility
16:15-16:45	Guri Natalie Jordbakke	How parking regulation affects the consumption of private cars – identification through a natural experiment	Nataliya Shchestyuk	Option pricing in illiquid markets: subdiffusive approach

19:30	Conference Dinner, Restaurant Olivia Zachariasbryggen
-------	---

Tuesday, June, 4

Contributed sessions

	Auditorium A		Auditorium B	
10:00-10:30	Amaresh K Tiwari	Estimating Production Function and Productivity Impact of Export Persistence using Revenue Data	Niveditha Prabakaran	Unveiling Shadows in The Dark: Revisiting Corruption and Economic Growth
10:30-11:00	Iaroslav Kriuchkov	Stochastic Nonparametric Estimation of the Density-Flow Curve	Liis Roosaar	What determines the gender pay gap in academia?
11:00-11:30	Anton Skrobotov	Change Point Detection in Time Series Using Mixed Integer Programming	Tairi Rõõm	What explains the dynamics of wealth inequality? The role of wealth components, regions and household size

11:30	Lunch
-------	-------