28th Dynamic Econometrics Conference (DE2026) Programme

Monday 15 June–Tuesday 16 June 2026

Programme Committee

Jennifer L. Castle
David Corbett
Jurgen A. Doornik
Neil R. Ericsson (co-chair)
David F. Hendry
Siem Jan Koopman
Sébastien Laurent
Andrew B. Martinez
Giovanni Urga (co-chair)

Local Organising Committee

Genaro Sucarrat (chair)
Ovidijus Stauskas
Olessia Hunneman
David Corbett
Timberlake Consultants

Location

Auditorium A1-030
BI Norwegian Business School
Nydalsveien 37, 0484 Oslo, Norway

Sponsors

BI Norwegian Business School
Bayes Business School (formerly Cass)
Centre for Econometric Analysis, Bayes Business School
Timberlake Consultants UK

Acknowledgements

We are deeply grateful for support from the BI Norwegian Business School, the Centre for Econometric Analysis, Bayes Business School, and Timberlake Consultants UK; and to David Corbett and Teresa Timberlake, who were invaluable in the preparation and running of this conference.

Version 2: Thursday 4 June 2026

Monday 15 June 2026

8:30-9:00am **Registration and Coffee/Tea/Pastries**

9:00-9:05am **Welcoming Remarks and Announcements**: Neil R. Ericsson, Giovanni Urga

9:05-10:35am **Forecasting** (Chair: Neil R. Ericsson)
Jennifer L. Castle “Forecasting after the Start of a Break in Trend”
Håvard Hungnes “Evaluating System Forecast Paths: Efficient Tests for Equal Predictability and Encompassing”
Neil R. Ericsson “Modeling and Forecasting Cointegrated VARs as Directed Networks: Insights into Gender and Age Disparities in the U.S. Labor Market”

10:35-11:00am **Coffee/Tea Break**

11:00am-12:30pm **Finance and Methodology** (Chair: Sébastien Laurent)
Giovanni Urga “Common Green Bubbles Detection: Evidence From U.S. Equity Market”
Michael Massmann “Testing the Order of Fractional Integration When Smooth Deterministic Trends Are Possibly Present”
Sébastien Laurent “Realized Autoregressive Conditional Betas”

12:30-2:00pm **Lunch**

2:00-3:00pm **Ana Timberlake Memorial Lecture** (Chair: Giovanni Urga)
Introduction: David Corbett, Teresa Timberlake, Giovanni Urga
Hilde C. Bjørnland (Professor of Economics, BI Norwegian Business School)
Lecture Title: “The Drivers of Emission Reductions in the European Carbon Market”

3:00-4:00pm **SPEED Presentations #1** (Chair: Jennifer L. Castle)
Jose Olmo “Realized Partial Probability Measures”
Eivind Lamo “Particle Gibbs Estimation of the Heston Model”
Jens Soerlie Kvaerner “Financial Integration and the Equity Term Structure: Insights from 150 Years of UK Data”
Amanda Seixas Diniz “Common Volatility in Emerging Markets: Sources and Spillovers”

4:00-4:30pm **Coffee/Tea Break**

4:30-5:30pm **Round Table with OxMetrics Developers** (Chair: Andrew B. Martinez)
Jurgen A. Doornik, Sébastien Laurent, Siem Jan Koopman

Reception and Conference Dinner (pre-registration required: contact Timberlake for details)
BI Norwegian Business School, rooftop
6:00-6:30pm Reception
6:30-9:00pm Dinner

Tuesday 16 June 2026

8:30-9:00am **Coffee/Tea/Pastries**

9:00-9:05am **Announcements**: Neil R. Ericsson, Giovanni Urga

9:05-11:05am **Wages and Prices** (Chair: Pål Boug)

Ragnar Nymoen "The Force of the Main-course in Norwegian Wage Formation, 1900-2024"
Emerson F. Marçal "Brazilian Inflation Forecasts: Do Expert Vintages Encompass Hierarchical Econometric Models?"
Pål Boug "State-dependent Inflation Dynamics in a Small Open Economy: A CVAR Approach"
David F. Hendry "Updating 'Modelling UK Inflation, 1875-1991' to 2021"

11:05-11:30am **Coffee/Tea Break**

11:30am-12:30pm **SPEED Presentations #2** (Chair: Neil R. Ericsson)

Kasper Pedersen "Asymptotics of an Explosive Autoregression Under Dependence"
Jerome Lehaye "Explainable Machine Learning for U.S. Recessions Nowcasting: The Shapley Approach"
Stefano Ninfole "Econometric Modelling of Norwegian CO2 Emissions"
Francisca Carvalho "From Climate to Economy: Understanding Climate Risks in the U.S. Market"

12:30-2:00pm **Lunch**

2:00-3:30pm **Monetary Policy and Money Demand** (Chair: Josh Stillwagon)

Andrew B. Martinez "When the Fed Reveals Its Hand: The SEP and Monetary Policy Surprises"
Luca Benati "Inflation Persistence, the Stability of Money Demand, and the Natural Rate of Interest"
Josh Stillwagon "Tracking Shifts in U.S. Monetary Policy: Comparing Multiplicative Indicator Saturation with Three Alternatives"

3:30-4:00pm **Coffee/Tea Break**

4:00-6:00pm **Climate Econometrics** (Chair: Moritz Schwarz)

Siem Jan Koopman "A Dynamic Nonlinear Panel Decomposition Model for the Global Environmental Kuznets Curve"
Christophe Barrette "Building Macroeconomically Relevant Climate Indices via the Assemblage VAR"
Moritz Schwarz "An Open-Source Empirical Macroeconomic (OSEM) Model for Economic and Emission Forecasting"
Andrew Harvey "Dynamic Models for Climate Extremes"

6:00-6:05pm **Closing Remarks** (Conference organizers)

7:00-8:30pm **Reception** (pre-registration required: contact Timberlake for details)
Oslo City Hall (Rådhuset), Rådhusplassen 1, 0037 Oslo