PANTHÉON-ASSAS UNIVERSITÉ PARIS | CRED **Đauphine** | **PSL**★ | ΛÉO UNIVERSITÉ D'ORLÉANS

1st Workshop on
Noncausal Econometrics

Conference Program
June 13-14, 2025

Organized by

Gilles de Truchis (University of Orléans) - Elena Dumitrescu (Panthéon-Assas University) - Arthur Thomas (University of Paris Dauphine - PSL)

1st Workshop on Noncausal Econometrics

Day 1 — June 13

TIME	EVENT / TITLE	PRESENTER	AFFILIATION	CO-AUTHOR(S)
08:30—09:00	**Welcome & Coffee**			
09:00—09:50	**Prediction of bubbles in presence of stable aggregates**	Arthur Thomas	University of Paris Dauphine - PSL	G. de Truchis, S. Fries
09:50—10:40	**The causal-noncausal tail processes**	Christian Gourieroux	University of Toronto, TSE and CREST	Y. Lu, C. Robert
10:40—11:00	**Coffee Break**			
11:00—11:50	**Estimation of time series models by auto-distance covariances**	Carlos Velasco	Universidad Carlos III de Madrid	X. Wang
11:50—12:40	**Regularized Generalized Covariance (RGCov)**	Joann Jasiak	York University	F. Giancaterini, A. Hecq, A. Neyazi
12:40—14:00	**Lunch (provided)**			
14:00—14:50	**Seasonality in mixed causal-noncausal processes**	Tomás Del Barrio Castro	Universitat de les Illes Balears	A. Hecq, S. Telg
14:50—15:40	**Testing for common roots in noncausal and noninvertible MARMA models**	Daniel Velasquez Gaviria	Maastricht University	
15:40—16:00	**Coffee Break**			
16:00—16:50	**Bubble detection with application to green bubbles : a noncausal approach**	Alain Hecq	Maastricht University	F. Giancaterini, J. Jasiak, A. Neyazi
16:50—17:40	**Sequential Monte Carlo for noncausal processes**	Francesco Giancaterini	Universita di Roma	G. Cubadda, S. Grassi
19:00	**Conference Dinner**			

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Day 2 — June 14

TIME	EVENT / TITLE	PRESENTER	AFFILIATION	CO-AUTHOR(S)
08:30—09:00	**Morning Coffee**			
09:00—09:40	**Generalized covariance estimator under misspecification**	Aryan Manafi Neyazi	York University	
09:40—10:20	**Maximum likelihood estimation for non-stationary α-stable non-causal models**	Gabriele Mingoli	Vrije Universiteit Amsterdam and Tinbergen Institute	
10:20—10:40	**Coffee Break**			
10:40—11:20	**Causal-noncausal state space models and the modelling of financial bubbles**	Frederik Krabbe	Aarhus University	
11:20—12:20	**Young Researchers Session**			
11:20—11:40	**Are VARs macro models noncausal?**	Lison Christiaens	Maastricht University, HEC Liege	J. Hambuckers, A. Hecq
11:40—12:00	**Deconvolution and Filtering of Non-Causal Alpha-Stable Processes**	Ludivine Vaudrée	University of Orléans	G. de Truchis, A. Thomas
12:00—12:20	**Learning the predictive density of mixed-causal ARMA processes.**	Julien Peignon	University of Paris Dauphine - PSL	E. Dumitrescu, A. Thomas
12:30—13:30	**Closing Lunch**			

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