Maastricht University

Call for Papers

Workshop on

Dimensionality Reduction and Inference in High-Dimensional Time Series

On **June 13-14, 2022**, the **Workshop on Dimensionality Reduction and Inference in High-Dimensional Time Series** will be organized at Maastricht University – School of Business and Economics.

We hereby invite submissions to the contributed and poster sessions.

This 1.5-day workshop (with the second day ending around lunch) aims to provide a platform for exchanging and discussing the latest developments in econometrics and statistics on topics related to dimensionality reduction and inference in high-dimensional time series, including (but not limited to) issues related to post-selection inference, statistical learning, penalized regression methods, factor models and common features. **Both theoretical papers and applied econometric papers are invited.**

Invited speakers are **Matteo Barigozzi** (University of Bologna), **Sumanta Basu** (Cornell University), **Anders Bredahl Kock** (University of Oxford), **Siem Jan Koopman** (VU Amsterdam), **Marcelo Medeiros** (Pontifical Catholic University of Rio de Janeiro), **Weining Wang** (University of York) and **Takashi Yamagata** (University of York).

Further information can be found on the website of the workshop:
http://sbe.maastrichtuniversity.nl/hdts2020/

Please submit your paper at the latest on **March 28, 2022** to hdts2020-sbe@maastrichtuniversity.nl.

Local Organizers:
Alain Hecq
Jakob Raymaekers
Stephan Smeekes
Ines Wilms

Scientific Committee:
Christophe Croux (EDHEC Business School)
Gianluca Cubadda (University of Rome Tor Vergata)
Alain Hecq (Maastricht University)
David Matteson (Cornell University)
Peter Pedroni (Williams College)
Jakob Raymaekers (Maastricht University)
Stephan Smeekes (Maastricht University)
Lorenzo Trapani (University of Nottingham)
Joakim Westerlund (University of Lund)
Ines Wilms (Maastricht University)