

Call for Papers/Abstracts

The Fifth Vienna Workshop on High-Dimensional Times Series in Macroeconomics and Finance, hosted by the Institute for Advanced Studies, will take place on June 10 - 11, 2021. At this workshop we take the opportunity to celebrate the 80th birthday of Manfred Deistler. Hence, the full title of the workshop is:

“5th Vienna Workshop on High-dimensional Time Series in Macroeconomics and Finance - A Tribute to Manfred Deistler”

As with previous workshops, a special focus will be on cross-fertilization from approaches in other areas of application.

Invited Speakers

- Brian Anderson (Australian National University)
- Marc Hallin (Université Libre de Bruxelles)
- Marco Lippi (Einaudi Institute for Economics and Finance)
- Hashem Pesaran (University of Southern California)
- Ingmar Prucha (University of Maryland).

Scientific Committee

Matteo Barigozzi, Christian Brownlees, Uwe Hassler, Nikolaus Hautsch, Siegfried Hörmann, and Michael Wolf

Local Organizers

Benedikt Pötscher, Wolfgang Scherrer, Leopold Sögner, and Martin Wagner

Submission Details

The goal of this conference is to exchange ideas and to discuss recent results in the analysis of high-dimensional time series. Online submission of an abstract is possible through the conference management system Conftool and must be received by 15 February 2021. Acceptance decisions will be communicated by 15 March 2021.

Key data

Submission deadline	February 15, 2021
----------------------------	-------------------

Date of notification	March 15, 2021
Registration period (early fee)	April 30, 2021
Registration period (regular fee)	June 10, 2021
Date of event	June 10, 2021 – June 11, 2021
Registration fee/Participation fee	350€ regular, 300€ early
Link to register	https://www.conftool.net/time-series-2021/

Special Volume

Conference participants are invited to submit a paper to a special volume of *Econometrics* (<https://www.mdpi.com/journal/econometrics>) edited by the local organizers.

For further questions please contact office.timeseries@ihs.ac.at

For further information see our website: <https://www.ihs.ac.at/events/conference-series/time-series-workshops/time-series-workshop-2021/>

Imprint

Institut für Höhere Studien – Institute for Advanced Studies (IHS)

Josefstädter Straße 39, 1080 Vienna

Tel: +43-1-59991-0

Email: office@ihs.ac.at

Web: www.ihs.ac.at

ZVR-Zahl: 066207973

Please note that you receive this call because you registered in Conftool for the Vienna Workshop on High-Dimensional Time Series.

If you no longer wish to receive our mailings please send an e-mail to: event@ihs.ac.at.

Also sent to noeg-l@wu.ac.at (<https://mailman.wu.ac.at/mailman/listinfo/noeg-l>).

You can find our privacy policy [here](#).