

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 9 - 10, 2022. 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, Sylvia Frühwirth-Schnatter, Uwe Hassler, Nikolaus Hautsch, Siegfried Hörmann, Ulrike Schneider, and Michael Wolf

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 (extended) abstract is possible via the conference management system Conftool until February 28, 2022. Acceptance decisions will be communicated by 31 March 2022.

Key data

Submission deadline	February 28, 2022
Date of notification	March 31, 2022
Registration period (early fee)	April 30, 2022
Registration period (regular fee)	June 9, 2022
Date of event	June 9, 2022 – June 10, 2022
Registration fee/Participation fee	350€ regular, 300€ early
Link to register	https://www.conftool.net/time-series-2022/

Special Volume

Conference participants are invited to submit a paper to a special issue of *Econometrics* (<https://www.mdpi.com/journal/econometrics>) edited by the organizers. The submission process will start March 31, 2022, after the acceptance decisions for the workshop have been communicated. Submission of completed papers is possible until September 30, 2022.

The submission process for this special issue starts after the conference, the submission deadline is September 30, 2022.

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-2022/>

Imprint

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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>).

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