

2026 Örebro Workshop on Macro- and Financial Econometrics

Financial support from Jan Wallanders och Tom Hedelius stiftelse samt

Tore Browaldhs stiftelse is gratefully acknowledged

Program Overview

Monday, Nov 9

08:30 – 09:00	Registration
09:00 – 09:05	Welcome
09:05 – 10:35	Session 1: Peer Information
10:35 – 11:00	Coffee Break
11:00 – 12:00	Keynote Lecture: Sylvia Kaufmann
12:00 – 13:15	Lunch
13:15 – 14:45	Session 2: Departures from Gaussianity
14:45 – 15:15	Coffee Break
15:15 – 16:15	Session 3: Econometrics
16:15 – 16:30	Break
16:30 - 17:30	Session 4: Volatility

19:00 Workshop dinner at restaurant Makeriet, Kungsgatan 3

Tuesday, Nov 10

09:00 – 10:30	Session 5: Vector Autoregressions
10:30 – 11:00	Coffee Break
11:00 – 12:00	Keynote Lecture: Hedibert Lopes
12:00 – 13:15	Lunch
13:15 – 14:45	Session 6: Departures from Linearity
14:45 – 15:00	Concluding Remarks

Workshop Venue:

Lecture hall M, Music School, Örebro University

Time for presentations:

- Length of a keynote talk is 60 minutes, including discussion.
- Length of a contributed talk is 30 minutes, leaving at least 5 minutes for discussion.

Detailed Program

Monday November 9

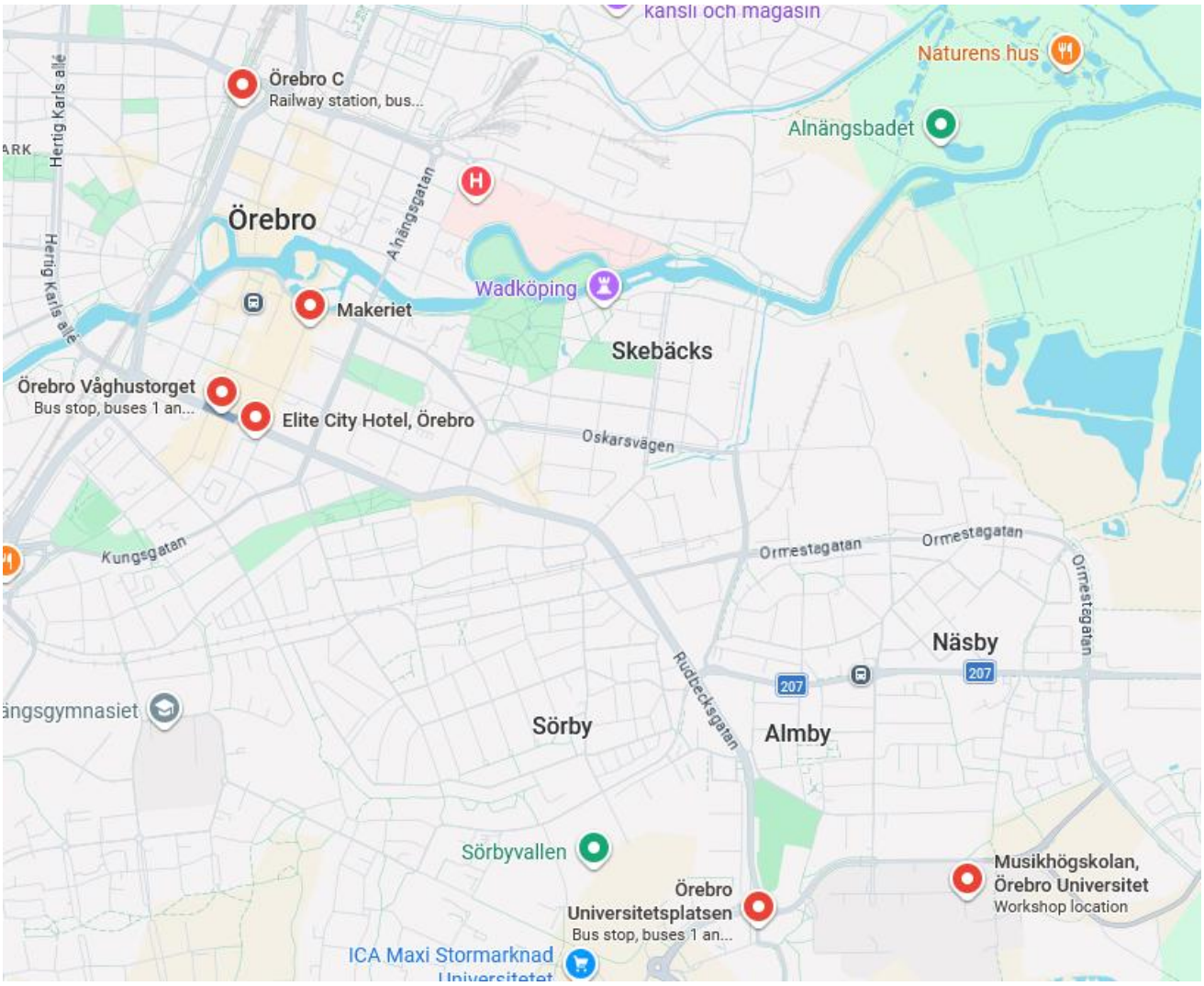
08:30 – 09:00	Registration
09:00 – 09:05	Welcome Remarks
09:05 – 10:35	**Session 1: Peer Information** Pasquale Della Corte: Survey Expectations Meet Option Prices: New Insights from the FX Market Kanying Xu: When Is Aggregate Peer Information More Informative? Matheus Patrocinio: Salient Forecasters Leading Expectations
10:35 – 11:00	Coffee break
11:00 – 12:00	**Keynote Lecture** Sylvia Kaufmann: The role of observed and latent factors in FAVAR processes
12:00 – 13:15	Lunch, Forum restaurant
13:15 – 14:45	**Session 2: Departures from Gaussianity** Andreas Stephan: Sparse Copula-based Black-Litterman Portfolio Optimization with Normalizing Flows Jiaxun Liu: Escaping the Gravity of the Mean: Quantile Bayesian Predictive Synthesis for Macro-Financial Tail Risk Hoang Nguyen: Evaluating multivariate density forecasts with importance sampling
14:45 – 15:15	Coffee break
15:15 – 16:15	**Session 3: Econometrics** Roberto Casarin: Compressed Bayesian Tensor Regression Xiyu Jiao: Causal State-dependent Local Projections
16:15 – 16:30	Break
16:30 – 17:30	**Session 4: Volatility** Grégoire Szymanski: Intraday Volatility Dynamics Elkanah Nyabuto: Learning Volatility Dependence Networks in UK Equity Markets using Penalised Spatiotemporal ARCH Models

19:00 Workshop dinner at restaurant Makeriet, Kungsgatan 3

Tuesday November 10

09:00 – 10:30	**Session 5: Vector Autoregressions** Deborah Gefang : Monthly GDP estimates for the euro area and its countries Lukas Berend: Sharpening Identification in Large Structural VARs Using Narrative Restrictions, Ignacio Moreira Lara: A Structural Matrix Autoregression Framework for International Spillovers
10:30 – 11:00	Coffee break
11:00 – 12:00	**Keynote Lecture** Hedibert Lopes: Fast and Slow Level Shifts in Intraday Stochastic Volatility
12:00 – 13:15	Lunch, restaurant Forum
13:15 – 14:45	**Session 6: Departures from Linearity** Tobias Scheckel: A Nonlinear State-Space Model for Microeconomic Responses to Macroeconomic Shocks Linus Nüsing: High-Dimensional Nonparametric Proxy SVAR using Gaussian Processes Guilherme Piantino: Time-partitioning Gaussian Process Mixture Model: A Bayesian Nonparametric Regime-Detection Method
14:45 – 15:00	Concluding Remarks

Workshop Locations



https://maps.app.goo.gl/fi51XYQbo4M2g8ZC8

Marked on the map is

- The railway/bus station
- The Makeriet restaurant (workshop dinner)
- Våghustorget bus stop
- Elite City Hotel
- Universitetsplatsen bus stop
- The Music School (workshop location)

The most convenient way to get to the University is buses 1 or 2 with a bus stop at Våghustorget close to Elite City Hotel, get off at Universitetsplatsen for a short walk across campus to the Music School.

For those not staying at Elite City Hotel bus 6 might be a more convenient (but slower) alternative. Get off at Fakultetsgatan or Universitetsplatsen.