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UNIVERSITÉ PARIS



**LÉO**  
UNIVERSITÉ D'ORLÉANS

# 1st Workshop on **Noncausal Econometrics**

Conference Program  
**June 13-14, 2025**

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*Organized by*

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

# 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			

## 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 $\alpha$ -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	Lison Christiaens, Ludivine Vaudrée, Julien Peignon	Maastricht University, HEC Liege, University of Orléans, Université Paris Dauphine - PSL	
12:30—13:30	Closing Lunch			

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