Time Series AI in Macroeconomics & Finance

School of Economics, Bristol

27 and 28 May 2026

Day 1 Wednesday, 27 May

10:00-10:30	**Registration/Coffee**	
10:30-10:40	**Welcome remarks**	
10:40–11:30	**Robert Taylor** Keynote, University of Essex	An Unobserved Components Based Testfor Asset Price Bubbles
11:30–12:00	**Suleyman Gozen** University of Bristol	Bank Intangible Capital and Strategic Consolidations
12:00–12:30	**Lingwei Kong** University Groningen	Transformer-based CoVaR: Systemic Risk in Textual Information
12:30–13:30	**Lunch**	
13:30–14:20	**Daniel Lewis** Keynote, UCL	Weak Instrument Bias in Impulse Response Estimators
14:20–14:50	**Siao Xu** University of Mannheim	Mixed Membership Estimation in Two-Path Partial Correlation Network Model
14:50–15:20	**Haeran Cho** University of Bristol	Adaptively optimal change point detection in high-dimensional linear models
15:20–15:50	**Coffee**	
15:50–16:40	**Cavit Pakel** Keynote	Triadic Network Formation
16:40–17:10	**Adam Ntakaris** University of Eindinburg	Event-Triggered LOB Forecasting with an Adaptive RL Arbitrator under Heavy-Tailed Dynamics
17:10–18:00	**Sophocles Mavroeidis** Keynote, University of Oxford	Identification in Nonlinear Structural VARs
18:00	**Dinner**	

Day 2 Thursday, 28 May

9:40-10:10	**Arrival**	
10:10-10:40	**Xiyu Jiao** University Gothenburg	Causal State-Dependent Local Projections in Micro–Macro Settings
10:40-11:10	**Julien Peignon** Universite Paris-Dauphine	Tail-aware density forecasting of locally explosive time series: a neural network approach.

11:10-12:00	**Piotr Fryzlewicz** Keynote, LSE	AI for Time Series and Time Series in AI: a User’s Perspective
12:00–13:00	**Coffee and Cake**	
13:00-13:30	**Linqi Wang** Queen Mary University of London	Multivariate AutoRegressive Smooth Liquidity
13:30-14:00	**Yuqi Zhang** University of Bristol	Detection and Mode-Identification of Multiple Change Points in Tensor Factor Models
14:00-14:30	**Yizhou Kuang** University of Manchester	Bayesian robust vector autoregressions
14:30–15:20	**James Duffy** Keynote, University of Oxford	Common Trends and Cointegration in Nonlinear Structural VARs
15:20-15:30	**End of Workshop**	