



Workshop on Developments in Time Series

Programme

2nd April 2015
Winstanley Lecture Theatre
Trinity College



UNIVERSITY OF
CAMBRIDGE
Faculty of Economics

Institute for
New Economic Thinking

Thursday, 2nd April 2015

- 10.00-10.30 Registration
- 10.30-11.15 **Joon Park (Indiana University)**
"Understanding regressions with observations collected at high frequency over long span"
- 11.15-12.00 **Andrew Harvey (University of Cambridge)**
"Volatility Modelling with a Generalized t-distribution."
- 12.00-13.00 Lunch
- 13.00-13.45 **Yoosoon Chang (Indiana University)**
"Time series analysis of cross-sectional distributions with common stochastic trends"
- 13.45-14.30 **Peter Robinson (London School of Economics)**
"Semiparametric estimation with nonparametric regression and long memory"
- 14.30-15.00 Coffee Break
- 15.00-15.45 **Pentti Saikkonen (University of Helsinki)**
"Gaussian mixture vector autoregression" (joint with Leena Kaliovirta and Mika Meitz)
- 15.45-16.30 **Liudas Giraitis (Queen Mary University London)**
(Joint with V. Dalla and P.C.B. Phillips) Testing for stability of the mean of heteroskedastic time series
- 16.30-17.00 Coffee Break

17.00-17.45

Javier Hidalgo (London School of Economics)

"Specification testing in time series regression models with strong dependence"

17:45-18.30

Oliver Linton (University of Cambridge)

"On Multivariate Variance Ratios and Market Inefficiency"

19.00

Dinner in the Private Supply Room (by invitation only)

Workshop Venue

The Winstanley Lecture Theatre is a fully-equipped audio-visual theatre, with seating for up to 150 people.

To reach it, turn into Whewell's Court from Trinity Street. Turn right immediately after the first arch and climb the stone stairs. At the top of the stairs, follow the path round the ziggurat-like Wolfson building, leaving it to your left. Then turn right into Blue Boar Court. The Winstanley Lecture Theatre is on the east side of the Court.

