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

9.00-10.00	Registration
10.00-11.00	**Joon Park (Indiana University)** *"Understanding regressions with observations collected at high frequency over long span"*
11.00-12.00	**Andrew Harvey (University of Cambridge)** "*Volatility Modelling with a Generalized t-distribution."*
12.00-13.00	Lunch
13.00-14.00	**Yoosoon Chang (Indiana University)** *"Time series analysis of cross-sectional distributions with common stochastic trends"*
14.00-15.00	**Peter Robinson (London School of Economics)** *"Efficient estimation for semiparametric multiple time series models with independent component inputs"*
15.00-15.30	Coffee Break
15.30-16.30	**Pentti Saikkonen (University of Helsinki)** "*Gaussian mixture vector autoregression" (joint with Leena Kaliovirta and Mika Meitz)*
16.30-17.30	**Liudas Giraitis (Queen Mary University London)** *"Testing for stability of the mean of heteroskedastic time series" (joint with V. Dalla and P.C.B. Phillips)*
17.30-18.30	**Javier Hidalgo (London School of Economics)** *"Specification testing in time series regression models with strong dependence"*
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.