ESRC Econometric Study Group Conference

Bristol

July 10-12, 2008

PROGRAMME

THURSDAY 10 JULY

1.00pm – 2.00pm Registration and Sandwich Lunch

2.00pm - 3.30pm SESSION 1

Lorenzo Trapani	Sieve Bootstrap for Nonstationary Panel Factor Models
Marine Carrasco	Efficient Estimation using the Characteristic Function
Myung Seo	Testing for Structural Stability in the Whole Sample

3.30pm – 4.00pm Coffee/Tea

4.00pm - 5.00pm INVITED SESSION 1

Jinyong Hahn	Conditional Moment Restrictions and Triangular Simultaneous Equations

5.00pm - 6.00pm SESSION 2

Che-Lin Su	Improving the Numerical Performance of BLP Static and Dynamic Discrete Choice Random Coefficients Demand Estimation
Debopam Bhattacharya	Nonparametric Inference on Efficient Treatment Allocation under Budget Constraints

6.30pm Dinner at Burwalls

FRIDAY 11 JULY

9.00am – 10.30am SESSION 3

Francesco Bravo	Two-Step Generalised Empirical Likelihood Inference for Semiparametric Models
Ralf A. Wilke	A Copula Model for Dependent Competing Risks
Russell Davidson	Reliable Inference for the Gini Index

10.30am – 11.00am Coffee/Tea

11.00am - 12.00pm INVITED SESSION 2

Miguel Delgado	Distribution-Free Tests for Time Series Model Specification

12.00pm – 1.00pm INVITED SESSION 3

Werner Ploberger	Preaveraging Estimators for the Realized Volatility

1.00pm – 2.00pm Lunch

2.00pm - 3.00pm POSTERS

3.00pm - 4.00pm INVITED SESSION 4 (Econometric Theory (ET) Lecture)

Bruce Hansen	Generalized Shrinkage Estimators

4.00pm - 5.00pm SESSION 4

Bent Nielsen	Properties of Estimated Characteristic Roots
Victoria Zinde-Walsh	Errors-in-Variables Models: a Generalized Functions Approach

8.00 pm CONFERENCE DINNER

SATURDAY 12 JULY

9.00am – 10.00am SESSION 5

Menelaos Karanasos	Negative Volatility Spillovers in the Unrestricted ECCC-GARCH Model
Mika Meitz	Parameter Estimation in Nonlinear AR-GARCH Models

10.00 am - 11.00am INVITED SESSION 5

Frank Kleibergen	Weak Instrument Robust Tests in GMM and the New Keynesian Phillips Curve

11.00am - 11.30pm Coffee/Tea

11.30am – 1.00pm SESSION 6

Federico Martellosio	Testing for Spatial Autocorrelation: the Regressors that Make the Power Disappear
Michael Pfaffermayr	Maximum Likelihood Estimation of a General Unbalanced Spatial Random Effects Model With Normal Disturbances
Stephen Pollock	Filters for Short Nonstationary Sequences: The Analysis of the Business Cycle

POSTERS

Ana Beatriz Galvão	Forecasting with Autoregressive Models in the Presence of Data Revisions
Bin Tan	Financial Development, Political Instability and Economic Growth: New Time-Series Evidence from Argentina (1896-2000)
Christopher Spencer	An Inflated Ordered Probit Model of Monetary Policy: Evidence from MPC Voting Data
John Hunter	Matrix Polynomial Conditions for the Existence of Rational Expectations
Mark Harris	A Bivariate Latent Class Correlated Generalized Ordered Probit Model with an Application to Modeling Observed Obesity Levels
Milan Nedeljkovic	Testing for Smooth Transition Nonlinearity in Adjustments of Cointegrating Systems
Rembert De Blander	Iterative Estimation Correcting for Error Autocorrelation in Short Panels
Tobias Klein	Heterogeneous Treatment Effects: Instrumental Variables without Monotonicity?