

# **SOUTHAMPTON-SURREY ECONOMETRICS EVENT (SSEE)**

**25 JUNE 2014, 2-6pm**

## **Program Chairs**

**Peter C. B. Phillips, Grant Hillier, Tassos Magdalinos, Maria Kyriacou**

## **PROGRAM**

**1:45-2:00pm: Tea/Coffee/Welcome**

### **Session 1: Room 7033, Building 54**

2:00-3:00pm Chair: Peter C. B. Phillips

Kate Bech (Southampton)

*Nonparametric testing for Exogeneity with Discrete Regressors and Instruments*

Chi Wan Cheung (Southampton)

*Modelling Synchronized Returns*

Jack Fosten (Surrey)

*Bootstrap Methods for Predictive Inference with Factor Augmented Models*

3:00-3:10pm Tea/Coffee Break/Discussion

### **Session 2: Room 7033, Building 54**

3:10-3:50pm Chair: Maria Kyriacou

Hector Calvo (Southampton)

*Subjective Return Expectations, Information and Portfolio Choice*

Thomas Gall (Southampton)

*High School Admissions and High School Integration*

3:50-4:00pm Tea/Coffee Break/Discussion

### **Session 3: Room 7033, Building 54**

4:00-5:00pm Chair: Grant Hillier

Maria Kyriacou (Southampton)

*Indirect Inference in Spatial Autoregressions*

Peter Phillips (Yale)

*Some Magic with Saddlepoints*

Tassos Magdalinos (Southampton)

*Wald Tests Under Matrix Normalisation*

5:00-5:10pm Tea/Coffee/Discussion

**Session 4: Room 7033, Building 54**

5:10-5:50pm Chair: Tassos Magdalinos

Valentina Corradi (Surrey)

*Nonstationary Cross-Validation*

Federico Martellosio (Surrey)

*Adjusted likelihood for the spatial autoregressive parameter*

5:50- Wine & Cheese (Room 3131, Building 58)