Southampton Econometrics Workshop 2018

May 18, 1.00 – 6.00
44/2103 (L/R C in Shackleton)
Programme

Session 1. Chair: Peter Phillips

1.00 – 1.30; John Aldrich: *I didn't want to be a statistician--WWII and the making of mathematical statisticians*

1.30 – 2.00; Grant Hillier: *Another conditional likelihood ratio test in IV regression*

2.00 – 2.30; Tassos Magdalinos: *Hypothesis testing under matrix normalisation (joint with Peter Phillips)*

2.30 – 3.00: Comfort Break

Session 2. Chair: Tassos Magdalinos

3.00 – 3.30; Jean-Yves Pitarakis: *Uncovering Regimes in Out of Sample Forecast Errors*

3.30 – 4.00; Maria Kyriakou: *Continuously Updated Indirect Inference (joint with Peter Phillips and Francesca Rossi).*

4.00 – 4.30; Corrado Giullietti: *When the market drives you crazy: Stock market returns and driving accidents (joint with Mirco Tonin (Bolzano) and Michael Vlassopoulos)*

4.30 – 5.00: Comfort Break

Session 3. Chair: Jean-Yves Pitarakis

5.00 – 5.30; Patrick Wongsa-Art (Cardiff): *Dynamic of Correlation Curve Time Series and the New Functional VaR*

5.30 – 6.00; Peter Phillips: *Dynamic Panel and Cointegration Modeling of Climate Change*

7.00 – 7.30 etc.; Yet more comfort - Dinner at Blue Island

(All speakers are Southampton Economics except where indicated)