

Southampton Econometrics Workshop

16 November 2015

Session 1 11:00-12:30 Room 67/1009

1. Zudi Lu
Semiparametric dynamic portfolio choice with multiple conditioning variables (with J. Chen, D. Li and O. Linton)
2. Giovanni Forchini
Common shocks in panels with endogenous regressors
3. Valentina Corradi (chair)
Testing the equality of means of two portfolios of sorted stocks (with W. Distaso and O. Scaillet)

Lunch 12:30-13:30

Session 2 13:30-15:00 Room 06/1081

1. Luidas Giraitis
Testing mean stability of heteroskedastic time series (with V. Dalla and P.C.B. Phillips)
2. Stelios Arvanitis
Stochastic dominance, spanning and statistical inference
3. Yiannis Kasparis (chair)
Smooth instrumental variables: unifying inference when the intensity of persistence is uncertain

Coffee break 15:00-15:15

Session 3 15:15-16:45 Room 06/1081

1. Karim Abadir
Link of moments before and after transformations, with an application to resampling from fat-tailed distributions (with A. Cornea-Madeira)
2. Patrick Marsh
Nonparametric predictive density estimation and testing
3. Rob Taylor (chair)
Quasi-maximum likelihood estimation and bootstrap inference in fractional time series models with heteroskedasticity of unknown form (with G. Cavaliere and M. Nielsen)

Coffee Break 16:45-17:00

Session 4 17:00-18:00 Room 06/1081

1. Peter Phillips
Prediction with a weak reduced form
2. Tassos Magdalinos (chair)
Improved HAC long-run variance estimation in hypo-consistent regression models

Dinner Blue Island 19:30