

1st Southampton Workshop in Econometrics & Statistics
23-24 April 2019
Highfield Campus, Uni. of Southampton
Location: 58/1065

Day 1: Tuesday, 23rd of April 2019

13:00-13:40 **Welcome & Lunch** **Location: Foyer, 1st floor of Building 58**

Session 1: Chair: Prof. Zudi Lu

Time	Presenter	Title
13:40-14:20	Pedro Souza (Warwick)	Recovering social networks from panel data: identification, simulations and an application
14:20-15:00	Jia Chen (York)	Estimating Latent Group Structure in Time-Varying Coefficient Panel Data Models
15:00-15:40	Mingli Chen (Warwick)	Modeling Networks via Sparse-Beta Model

15:40-16:00 **Coffee & Tea Break**

Session 2: Chair: Maria Kyriacou

Time	Presenter	Title
16:00-16:40	Clifford Lam (LSE)-Keynote 1	Selection and Estimation for Spatial Weight Matrix in a Spatial Lag Model with Sparse Adjustment
16:40-17:20	Renata Rabovic (Cambridge)	Estimation of Spatial Sample Selection Models: A Partial Maximum Likelihood Approach
17:20-18:00	Abhimanyu Gupta (Essex)	Consistent Specification Testing under Network Dependence.

19:00-21:00 **Workshop Dinner (by invitation)**

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Day 2: Wednesday, 24th of April 2019

Session 3: Chair: Maria Kyriacou

Time	Presenter	Title
09:00-09:40	Degui Li (York)-Keynote 2	Long-Range Dependent Curve Time Series
09:40-10:20	Xiaohang Ren (Southampton)	On dynamic linkages of the state natural gas markets in the USA: evidence from an empirical spatio-temporal network quantile
10:20-11:00	Eirini Tatsi (Stocholm)	Common Pitfalls in the Interpretation of Peer Effects

11:00-11:20

Coffee & Tea Break

Session 4: Chair: Zudi Lu

Time	Presenter	Title
11:20-12:00	Ruijun Bu (Liverpool)	Nonparametric Kernel Estimation of Recurrent Diffusion Models and Its Applications
12:00-12:40	Anibal Neto (Southampton)	Comparing Predictive Accuracy Under Arbitrary Persistence
12:40-13:20	Wei Yang (Shanxi University)	Interval data modelling methods and its applications in financial markets

End of Workshop