FRIDAY 21 SEPTEMBER

10:00 – 10:30	**Registration and Coffee**
10:30 – 10:45	**Opening Address**
10:45 – 12:15	**Contributed Session 1: Unit Roots** ***Chair: David Harvey***
	Patrick Marsh, University of York *The properties of entropy for the unit root hypothesis* **Roderick McCrorie, University of Leicester** *Representations of the moments of the Dickey-Fuller and related distributions* **Tassos Magdalinos, University of Nottingham** *Unit root and cointegrating limit theory when initialization is in the infinite past*
12:15 – 12:30	**Tribute to Paul Newbold**
12:30 – 13:30	**Lunch**
13:30 – 14:15	**Keynote Session 1** ***Chair: Robert Taylor***
	Peter Phillips, Yale University *Local limit theory and spurious regressions*
14:15 – 15:45	**Contributed Session 2: Panel Data** ***Chair: Tim Lloyd***
	Vanessa Smith, University of Cambridge *Panel unit root tests in the presence of a multifactor error structure* **Joakim Westerlund, Lund University** *A note on the pooling of individual PANIC unit root tests* **Josep Lluís Carrion-i-Silvestre, University of Barcelona** *Panel cointegration rank test with cross-section dependence*
15:45 – 16:15	**Coffee**
16:15 – 17:00	**Keynote Session 2** ***Chair: Steve Leybourne***
	Peter Robinson, London School of Economics *Multiple local Whittle estimation in stationary systems*
19:00 – 22:00	**Conference Dinner** ***University of Nottingham Staff Club***

SATURDAY 22 SEPTEMBER

8:45 – 9:00	**Coffee**
9:00 – 9:45	**Keynote Session 3** ***Chair: Steve Leybourne***
	Graham Elliott, University of California, San Diego *Testing the null of no cointegration*
9:45 – 11:15	**Contributed Session 3: Long Memory, Nonlinearity, Prediction** ***Chair: Giuseppe Cavaliere***
	David Harris, University of Melbourne *Fractional Dickey-Fuller tests under heteroskedasticity* **Jiti Gao, University of Western Australia** *A new test in nonlinear and nonstationary time series models* **Emi Mise, University of Leicester** *Real-time prediction with UK monetary aggregates in the presence of model uncertainty*
11:15 – 11:45	**Coffee**
11:45 – 12:30	**Keynote Session 4** ***Chair: Brendan McCabe***
	Bruce Hansen, University of Wisconsin-Madison *Averaging estimators for regressions with possible structural breaks*
12:30 – 13:30	**Lunch**
13:30 – 15:00	**Contributed Session 4: Structural Breaks** ***Chair: Paulo Rodrigues***
	Robert Taylor, University of Nottingham *Testing for a unit root in the presence of a possible break in trend* **Fabio Busetti, Bank of Italy** *Tests of time-invariance* **Giuseppe Cavaliere, University of Bologna** *Robust inference in autoregressions with multiple outliers*
15:00 – 15:30	**Coffee**
15:30 – 16:15	**Keynote Session 5** ***Chair: Robert Taylor***
	Pierre Perron, Boston University *GLS-based unit root tests with multiple structural breaks allowed under both the null and alternative hypotheses*
16:15 – 17:45	**Contributed Session 5: Long Memory** ***Chair: David Harris***
	Paulo Rodrigues, University of Algarve *Testing for long-memory at seasonal and non-seasonal frequencies* **James Davidson, University of Exeter** *Representation theory for stochastic integrals with fractional integrator processes* **Morten Nielsen, Cornell University** *A tuning parameter free nearly optimal test of the autoregressive unit root hypothesis*