Granger Centre
for time series econometrics

3rd Annual Conference
Recent Developments in Time Series Econometrics

PROGRAMME

University of Nottingham
14-15 September 2009

The University of Nottingham

MONDAY 14 SEPTEMBER

12:45 – 13:00	**Registration**
13:00 – 14:00	**Lunch**
14:00 – 15:30	**Session 1** *(Chair: Robert Taylor)*

Giuseppe Cavaliere, University of Bologna
Exploiting infinite variance through dummy variables in an AR model

Brendan McCabe, University of Liverpool
State space models – linear, non-linear and non-Gaussian; a survey

15:30 – 16:00	**Coffee**
16:00 – 17:30	**Session 2** *(Chair: David Harvey)*

Fabrizio Iacone, University of York
Testing for a break in trend when the order of integration is unknown

Ralf Becker, University of Manchester
Forecasting multivariate variance covariance matrices using high frequency data

20:00 – 22:30	**Conference Dinner at *The Cumin* Restaurant**

TUESDAY 15 SEPTEMBER

9:15 – 9:30	**Coffee**
9:30 – 11:00	**Session 3** *(Chair: Steve Leybourne)*

Guillaume Chevillon, ESSEC Business School Paris
Multi-step forecasting in the presence of location shifts

Michalis Stamatogiannis, University of Nottingham
Asymptotically similar unit root tests in the presence of autocorrelated errors

11:00 – 11:30	**Coffee**
11:30 – 12:30	**Special Invited Speaker** *(Chair: Robert Taylor)*

Chung-Ming Kuan, National Taiwan University
Large-scale multiple testing without data snooping bias: methods and applications

12:30 – 13:30	**Lunch**
13:30 – 15:00	**Session 4** *(Chair: Patrick Marsh)*

Valentina Corradi, University of Warwick
Bandwidth selection for continuous-time Markov processes

Takashi Yamagata, University of York
Panels with nonstationary multifactor error structures

15:00	**Close**