



Granger Centre
for time series econometrics

 UC San Diego

Sir Clive Granger Memorial Conference

PROGRAMME

University of Nottingham
24-25 May 2010



The University of
Nottingham

MONDAY 24 MAY

10:00 – 10:30	Registration and Coffee
10:30 – 11:45	Laudations in honour of Sir Clive Granger
11:45 – 12:30	Keynote Session 1 Sir David Hendry, University of Oxford <i>Empirical model discovery</i>
12:30 – 13:30	Lunch
13:30 – 15:00	Keynote Session 2 Peter Phillips, Yale University <i>Implicit maps and new unit root limit theory</i> Marcus Chambers, University of Essex <i>Testing for seasonal unit roots by frequency domain regression</i>
15:00 – 16:00	Coffee and Poster Session 1
16:00 – 17:30	Keynote Session 3 Halbert White, University of California San Diego <i>Granger causality, exogeneity, cointegration, and economic policy analysis</i> Norman Swanson, Rutgers University <i>Diffusion index based data reduction with shrinkage: new empirical evidence</i>
20:00 – 23:00	Conference Dinner <i>Hart's Upstairs</i>

TUESDAY 25 MAY

9:30 – 9:45	Coffee
9:45 – 11:15	Keynote Session 4 James Stock, Harvard University <i>Forecasts for time series with smooth spectral densities</i> Mark Watson, Princeton University <i>Estimating turning points using large data sets</i>
11:15 – 11:45	Coffee
11:45 – 12:30	4th Annual Granger Lecture Hashem Pesaran, University of Cambridge, CIMF and USC <i>Aggregation in large dynamic panels</i>
12:30 – 14:00	Lunch and Poster Session 2
14:00 – 15:30	Keynote Session 5 Cheng Hsiao, University of Southern California <i>Is there an optimal forecast combination?</i> Graham Elliott, University of California San Diego <i>Averaging and optimal combination of forecasts</i>
15:30 – 16:00	Coffee
16:00 – 16:45	Keynote Session 6 Jesús Gonzalo, Universidad Carlos III de Madrid <i>Summability of stochastic processes (a generalization of integration and co-integration valid for nonlinear processes)</i>
16:45	Close

POSTER SESSIONS

Poster Session 1 (Monday 15.00-16.00)

Matteo Barigozzi, Université Libre de Bruxelles

On the sources of Euro area money demand stability: a time-varying cointegration analysis

Alessandra Canepa, Brunel University

Robust Bartlett adjustment for hypothesis testing on cointegrating vectors: a bootstrap approach

Francesca Di Iorio, University of Naples Federico II

A bootstrap Engle-Granger test for panel cointegration

Vasco Gabriel, University of Surrey

A note on cointegration spaces in time-varying cointegration

David Harvey, University of Nottingham

Unit root testing in the presence of a local break in trend

Paulo Rodrigues, Banco de Portugal

Threshold autoregressive models with multiple logical threshold variables

Robert Sollis, Newcastle University

Spurious regression in practice

Paulius Stakenas, University of Amsterdam

Estimation and inference of fractionally cointegrated regressions by an autoregressive approximation

Michael Thornton, University of Reading

The aggregation of dynamic relationships caused by incomplete information

Poster Session 2 (Tuesday 12.30-14.00)

Josep Lluís Carrion-i-Silvestre, University of Barcelona

Bounds, breaks and unit root tests

Giuseppe Cavaliere, University of Bologna

Testing for unit roots in bounded time series

Waranya Pim Chanthapun, Australian National University

Sources of real exchange rate fluctuations: a cointegration approach for commodity currencies

Christoph Hanck, University of Groningen

Combining non-cointegration tests

Dimitris Korobilis, University of Strathclyde

VAR forecasting using Bayesian variable selection

Luis Martins, ISCTE - Lisbon University Institute

Testing for persistence change in fractionally integrated models

Silvia Miranda Agrippino, Bocconi University

Measuring risk contagion and interdependence: CoVaR

Shin-Huei Wang, Université Catholique de Louvain

Understanding spurious regressions in financial economics by new estimations