# Third Meeting of the European Time Series Econometrics Research Network – Nottingham 20/21 April 2009

**Accommodation**: You are all accommodated at Walton's Hotel located at 2 North Road in the historic Park district of Nottingham. The hotel web site is http://www.waltonshotel.co.uk/ where you can find location maps and so on. Your accommodation, with breakfast included, will be paid directly by the Granger Centre. Any incidentals are your responsibility and will be billed at checkout.

**Travel Expenses:** I will provide you with an expenses claim form which you will need to complete and return to me along with all supporting receipts. Please recall that we can refund only up to the first £150 of your travel expenses.

**Conference Location:** All conference sessions, lunches and coffee breaks will be held in the Gallery Area of the East Midlands Conference Centre which is located on the main University Park campus of the University of Nottingham – see http://www.nottinghamconferences.co.uk/emcc/ for further details including location, directions and how to get there.

**Conference Dinner:** A conference dinner has been arranged for the evening of Monday 20th April from 8pm onwards. This will be held at The Cumin Restaurant on Maid Marian Way in the centre of Nottingham. This is a short stroll (about 10 minutes) from your hotel. Further details on the restaurant can be obtained from their web page http://www.thecumin.co.uk/ which again provides location details. Alcoholic beverages will be available with the meal. It is likely that the locals will meet at The Castle public house http://www.dogmabars.com/Thecastle/default.html from about 7pm onwards. The pub is located just around the corner from the Cumin restaurant and is just opposite the famous landmark of Nottingham Castle.

**Conference Programme:** The provisional and deliberately loose programme (which as usual can be as flexible as we want) is as follows:

**Monday 20th April 2009**

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| 1pm-2pm | Buffet Lunch, Gallery Area, East Midlands Conference Centre |
| 2pm-3:30pm | Session 1 |
| | Peter Boswijk: "Multivariate GARCH Models: How Different are they Really?" |
| | Angeles Carnero "Heavy Tails and GARCH Models" |
| 3:30pm-4pm | Tea and Coffee, Gallery Area, East Midlands Conference Centre |
| 4pm-5:30pm | Session 2 |
| | Frédérique Bec : "Cyclicality of Value-at-Risk in Europe: Consequences for the Solvency Capital Requirement" |
| | Uwe Hassler: "Effect of Temporal Aggregation on Persistence and Integration". |
| 8pm | Conference Dinner at the Cumin Restaurant – details above. |

**Tuesday 21st April 2009**

9am-9:30am Tea and Coffee, Gallery Area, East Midlands Conference Centre

9:30am-11am Session 3

Dave Harvey: “Robust Methods for Detecting Multiple Level Breaks in Autocorrelated Time Series”

Rocco Mosconi : “The Relationship among Price and Volume in Stock Markets”

11am-11:30am Tea and Coffee, Gallery Area, East Midlands Conference Centre

11:30am-1pm Session 4

Bent Nielsen : “Singular Explosive Processes”

Paulo Rodrigues : "Predictive Regression Tests"

Followed by a short round-table discussion about future funding possibilities for the ETSERN which can lead into ....

1pm-2pm Buffet Lunch, Gallery Area, East Midlands Conference Centre

2pm Conference Closes

Robert Taylor
Granger Centre for Time Series Econometrics