Granger Centre
for time series econometrics

Symposium on Structural Change
14 December 2010

Programme

9.30-10.00	Registration and coffee
10.00-11.20	*Session 1* Denise Osborn (University of Manchester) *Breaks in US monetary policy: an information criteria approach to inference with endogenous regressors* Jean-Yves Pitarakis (University of Southampton) *Regime specific predictability in predictive regressions*
11.20-11.40	Coffee
11.40-13.00	*Session 2* Josep Lluís Carrion-i-Silvestre (University of Barcelona) *Testing for cointegration with structural breaks using common correlated effects estimators* George Kapetanios (Queen Mary, University of London) *Inference on stochastic time-varying coefficient models*
13.00-14.00	Lunch
14.00-15.20	*Session 3* Dukpa Kim (University of Virginia) *Common local breaks in time trends for large panel data* Paulo Rodrigues (Banco de Portugal) *Recursive adjustment, unit root tests and structural breaks*
15.20-15.40	Coffee
15.40-16.20	*Session 4* Robert Taylor (University of Nottingham) *Unit root testing under local breaks in trend*
20.00-23.00	Symposium Dinner