

**10th York Econometrics Symposium,
Advances in Time Series and Macro-econometrics**

15 and 16 June 2017

Day 1 – Alcuin East Wing room 104

11:00 Registration and coffee

Session 1

11:30 **Marcus Chambers** (University of Essex) *Frequency Domain Estimation of Cointegration Vectors with Mixed Frequency and Mixed Sample Data*

12:15 **Michael Thornton** (University of York) *Mixed Time Aggregation of Multivariate Linear Processes*

13:00 Lunch – Economics Staff Room

Session 2

14:00 **Mike Wickens** (University of York) *Testing DSGE models using indirect inference*

14:45 **Andrew Harvey** (University of Cambridge) *Co-integration and control: California smoking and German re-unification*

15:30 Coffee Break

Session 3

16:00 **Rob Taylor** (University of Essex) *Testing for Co-integration Rank in VAR Models allowing for Multiple Breaks in Trend and Variance* (joint with Giuseppe Cavaliere, University of Bologna; David Harris, University of Melbourne; and Simon Price, University of Essex)

16:45 **Wenyang Zhang** (University of York) *Homogeneity Pursuit in Single Index Models based Panel Data Analysis*

19:30 Dinner – [Walmgate Ale House and Bistro](#), 25 Walmgate, YO1 9TX.

Day 2 – Alcuin Research Resource Centre Auditorium

9:30 Coffee

Session 4

10:00 **Fabrizio Iacone** (University of York) *Testing the Order of Fractional Integration of a Time Series in the Possible Presence of a Trend Break at an Unknown Point.* (joint with Stephen Leybourne, University of Nottingham; and, Rob Taylor, University of Essex)

10:45 **Morten Nielsen** (Queen's University) *The cointegrated vector autoregressive model with general deterministic terms,* (joint with Soren Johansen, University of Copenhagen).

11:30 Coffee Break

Session 5

11:45 **Valentina Corradi** (University of Surrey) *title to be Improved Tests for Robust Forecast Comparison* (joint with Sainan Jin, Singapore Management University and Norman Swanson, Rutgers University)

12:30 **Jörg Breitung** (University of Cologne) *Identification and estimation of dynamic factor models* (joint with Matei Demetrescu, University of Kiel)

13:15 Lunch – Alcuin Research Resource Centre

14:30 End of Symposium