WORKSHOP IN ECONOMETRICS
University of York
Department of Economics
Wednesday 26th November 2008
13:40 – 17:45
ROOM: A/EW 003

PROGRAMME

13:40 Welcome and introduction

13:45-15:15: Session 1

Patrick Marsh:	Bootstrap saddlepoint approximations for unit root tests.
Tassos Magdalinos:	Inference in cointegrating regression with time series whose roots are in the vicinity of unity (with Peter Phillips).
Javier Hulade:	Integrated ordinary least squares (I-OLS) estimation of fractional cointegration (with Fabrizio Iacone).

15:15-15:45: Tea/Coffee Break

Barista coffee bar, Seebohm Rowntree Building

15:45-17:30: Session 2

Robert Taylor:	Testing for unit roots in the presence of uncertainty over both the trend and initial condition (with David Harvey and Steve Leybourne, Nottingham).
Peter Burridge:	The bootstrap in spatial statistics (with Bernard Fingleton, Strathclyde).
Peter Phillips:	Structural nonparametric regression - some new results.

19:15: Workshop dinner;

The Indian Lounge, 26 Swinegate, York.

Patrick Marsh, 07/11/08