

WORKSHOP IN ECONOMETRICS

University of York

Department of Economics

Monday 11th May 2009

13:30 – 17:45

ROOM: ARRC Auditorium

PROGRAMME

13:30 Welcome and introduction

13:30-15:45: Session 1

Peter Phillips: A paradox of inconsistent parametric and consistent nonparametric regression.

Robert Taylor: Testing for Unit Roots in the Presence of a Possible Break in Trend and Non-Stationary Volatility (with G. Cavaliere, University of Bologna, S.J. Leybourne, University of Nottingham, and D. Harvey, University of Nottingham).

Takashi Yamagata: Heteroskedasticity Robust F-Tests for Individual Effects (with C.D. Orme, University of Manchester)

15:45-16:15: Tea/Coffee Break

Foyer ARRC Auditorium

16:15-17:45: Session 2

Tassos Magdalinos: IVX estimation: Robust inference in the vicinity of unity (with P.C.B. Phillips, Yale University, University of Auckland and University of York).

Fabrizio Iacone Testing for a break in the trend when the order of integration is unknown (with S.J. Leybourne, University of Nottingham, and A.M.R. Taylor, University of Nottingham)