



2nd UC3M-LSE Workshop on Econometrics

April 16th, 2010

PROGRAM

9:15-9:30 (**Room 15.2.26**) Coffee and Introductory remarks by **Jesús Gonzalo** (Chairman, Universidad Carlos III de Madrid)

Session I: (Room 15.1.1)

Chair: **Oliver Linton** (London School of Economics)

9:30-10:00 **Bonsoo Koo** (London School of Economics)
Locally Stationary Diffusion Processes with Structural Breaks

10:00-10:30 **Vanessa Berenguer-Rico** (Universidad Carlos III de Madrid)
Summability of Stochastic Processes: Dealing with the Deterministic Components Effect

10:30-11:00 **Heiko Rachinger** (Universidad Carlos III de Madrid)
Multiple Breaks in Long Memory Time Series

11:00-11:30 **Coffee Break (Room 15.2.26)**

Session II: (Room 15.1.1)

Chair : **Javier Hidalgo** (London School of Economics)

11:30-12:00 **Xuexin Wang** (Universidad Carlos III de Madrid)
A General Approach to Conditional Moment Specification Testing with Projections

12:00-12:30 **Dajing Shang** (London School of Economics)
Semiparametric Efficient Quantile Estimation for Dynamic Models Under Moment Restrictions

12:30-13:00 **Igor Kheifets** (Universidad Carlos III de Madrid)
Model Adequacy Checks for Discrete Choice Dynamic Models

13:00-14:00 **Lunch (Room 15.2.26)**

Session III: (Room 15.1.1)

Chair : **Miguel Delgado** (Universidad Carlos III de Madrid)

14:00-14:30 **Heather Battey** (University of Cambridge)
Semiparametric Conditional Estimation of Random Fields

14:30-15:00 **Francesca Rossi** (London School of Economics)
Improved testing procedures for SAR models

15:00-15:30 **Ziad Daoud** (London School of Economics)
Term Structure of Variance Risk Premium

15:30-16:00 **Coffee Break (Room 15.2.26)**

Session IV: (Room 15.1.1)

Chair : **Carlos Velasco** (Universidad Carlos III de Madrid)

16:00-17:00: **Keynote Speaker: Peter Robinson**
(London School of Economics, Cátedra Santander, Universidad Carlos III de Madrid)
Parametric inference on strong dependence

21:00 **Dinner.**

End!

Organizers:

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N.B: 25 minutes per presentation and 5 minutes for discussion.