



2nd Annual Conference

Bootstrap and Numerical Methods in Time Series

PROGRAMME

University of Nottingham
10-11 September 2008



The University of
Nottingham

WEDNESDAY 10 SEPTEMBER

9:00 – 9:25	Registration and Coffee
9:25 – 9:30	Opening Address
9:30 – 10:10	Keynote Session 1 (Chair: Robert Taylor) Tim Vogelsang, Michigan State University <i>Testing for a shift in trend at an unknown date: a fixed-b analysis of heteroskedasticity autocorrelation robust OLS based tests</i>
10:10 – 10:20	Break
10:20 – 11:00	Keynote Session 2 (Chair: Robert Taylor) Silvia Gonçalves, Université de Montréal <i>The panel moving blocks bootstrap</i>
11:00 – 11:30	Coffee
11:30 – 13:00	Contributed Session 1 (Chair: Ralf Wilke) David Harvey, University of Nottingham <i>Testing for unit roots in the presence of a possible break in trend and non-stationary volatility</i> Andreea Halunga, University of Exeter <i>Do breaks matter when testing the order of integration? Evidence from G7 and Euro area inflation</i> Patrick Marsh, University of York <i>Saddlepoint approximations for the unit root power envelope</i>
13:00 – 14:00	Lunch
14:00 – 14:40	Keynote Session 3 (Chair: David Harvey) Patrick Guggenberger, UCLA <i>On the impact of a pre-test of the random effects specification in a panel data model</i>
14:40 – 14:45	Break
14:45 – 15:45	Contributed Session 2 (Chair: Giuseppe Cavaliere) Bertrand Hounkannounon, CIREQ, Université de Montréal <i>Bootstrap for panel regression models with random effects</i> Brendan McCabe, Liverpool University <i>Nonparametric probability forecasting: assessment and application to counts</i>
15:45 – 16:15	Coffee
16:15 – 16:55	Keynote Session 4 (Chair: Robert Taylor) Javier Hidalgo, London School of Economics <i>Goodness of fit for lattice processes</i>
20:00 – 22:30	Conference Dinner at <i>The Cumin</i> Restaurant

THURSDAY 11 SEPTEMBER

9:15 – 9:30	Coffee
9:30 – 10:10	Keynote Session 5 (Chair: Steve Leybourne) Peter Boswijk, University of Amsterdam <i>Testing the number of factors in GO-GARCH models</i>
10:10 – 10:20	Break
10:20 – 11:00	Keynote Session 6 (Chair: Steve Leybourne) Jörg Breitung, University of Bonn <i>Testing for cointegration in high-dimensional systems</i>
11:00 – 11:30	Coffee
11:30 – 13:00	Contributed Session 3 (Chair: Russell Davidson) Guillaume Chevillon, ESSEC Business School, Paris and CREST-INSEE <i>Inference about the rank of cointegration of a locally trending VAR process</i> James Davidson, University of Exeter <i>Type I and type II fractional Brownian motions: a reconsideration</i> Thomas Flury, University of Oxford <i>Particle filters for likelihood based inference and parameter estimation in dynamic economic models</i>
13:00 – 14:00	Lunch
14:00 – 14:40	Keynote Session 7 (Chair: David Harvey) Valentina Corradi, University of Warwick <i>International market links and realized volatility transmission</i>
14:40 – 14:45	Break
14:45 – 15:45	Contributed Session 4 (Chair: Steve Leybourne) Mehmet Caner, North Carolina State University <i>The validity of instruments revisited</i> Emma Iglesias, Michigan State University <i>The limiting properties of the QMLE in a general class of asymmetric volatility models</i>
15:45 – 16:15	Coffee
16:15 – 16:55	Keynote Session 8 (Chair: Robert Taylor) Russell Davidson, McGill University <i>Size distortion of bootstrap unit root tests</i>
16:55 – 17:00	Close