University of Kent

Econometrics Conference at the University of Kent

An Econometrics Conference **"Fifty Years of Econometrics at Keynes College**"

is to be held September 7-8 , 2018,

at Keynes College, University of Kent at Canterbury, UK.

This year marks the fiftieth anniversary of the opening of Keynes College at the University of Kent. This conference is held as part of the celebrations in reaching this milestone. It is organised by Professor Garry Phillips who, as a founding member of the college, gave the first lectures in Econometrics in the academic year 1968-69. The conference has no particular theme and covers a range of theoretical topics in Econometrics depending on the interests of the participants several of whom have either taught or studied at the University of Kent.

Fifty Years of Econometrics at Keynes College

Conference Programme

Venue: Keynes College KLT 2&3

Friday 7th September

9.15 am *Welcoming Address*

9.30 **Session 1** Chair: Richard Baillie (Michigan State)

Valentina Corradi (Surrey):

Improved Tests for Robust Forecast Comparison

Robert Taylor (Essex Business School):

Parameter Instability in Predictive Regression Models

11.00 Coffee/Tea Break

11.30 Session 2 Chair: James Davidson(Exeter)

Enrique Sentana (Cemfi, Madrid):

Specification Tests for Non-Gaussian Maximum Likelihood Estimators

Grant Hillier (Southampton):

Another Conditional Likelihood Ratio Test for IV Regression

13.00 Lunch

14.00 Session 3: Chair: Robert Taylor (Essex Business School)

Peter Boswijk (Amsterdam):

Bootstrapping Non-Stochastic Volatility

Richard Baillie (Michigan State University):

How Important is Modelling Long Memory in Realized Volatility?

15.30 Coffee/Tea Break

16.00 Session 4 Chair: Denise Osborn (Manchester)

Andrew Harvey (Cambridge):

Cointegration and Control; Assessing the Impact of Events using Time Series Data

Brendan McCabe (Liverpool):

Approximate Bayesian Forecasting

17.30 End of sessions

19.30 Conference Dinner in Keynes College

Saturday 8th September

9.30 Session 5 Chair: Garry Phillips (Exeter and Alicante)

Jan Kiviet (Amsterdam):

Testing the Impossible; Identifying Exclusion Restrictions

Frank Windmeijer (Bristol):

The Confidence Interval Method of Selecting Valid Instruments

11.00 Coffee/Tea break

11.30 Session 6 Chair: Andrew Tremayne (Liverpool)

Tassos Magdalinos (Southampton):

Hypothesis Testing Under Matrix Normalisation

Katsuto Tanaka (Gakushuin University)

Computing Limiting Local Powers and Power Envelopes of Panel MA Unit Root Tests and Stationarity Tests

13.00 Lunch

End of Conference