UC3M-LSE Workshop on Econometrics and Financial Econometrics

March 9th, 2009

PROGRAM

9:15-9:30 **(Room 15.2.26) Coffee and Introductory remarks by Miguel A. Delgado**

Session I: (Room 15.1.1) Spatial Autoregressive Model
Chair : **Miguel A. Delgado** (Universidad Carlos III de Madrid)

9:30-10:15 **Francesca Rossi** (London School of Economics)
Asymptotic Refinements for the OLS estimation of a Mixed SAR

10:15-11:00 **Jungyoon Lee** (London School of Economics)
Adaptive Estimation under Pure Spatial Autoregressive Model

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

Session II: (Room 15.1.1) Nonlinear Time Series
Chair : **Oliver Linton** (London School of Economics, Cátedra Santander, Universidad Carlos III de Madrid)

11:30-12:15 **Vanessa Berenguer Rico** (Universidad Carlos III de Madrid), Jesús Gonzalo (Universidad Carlos III de Madrid)
Summability: When Integrability is not Enough

12:15-13:00 **Igor Kheifets** (Universidad Carlos III de Madrid)
Specification Tests for Nonlinear Time Series Models

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

Session III: (Room 15.1.1) Nonparametric Inference
Chair : **Jesús Gonzalo** (Universidad Carlos III de Madrid)

14:00-14:45 **Abhisek Banerjee** (London School of Economics), Oliver Linton (London School of Economics)
Estimation of Additive Nonparametric Models with Structural Breaks

14:45-15:30 **Ziad Daoud** (London School of Economics), Oliver Linton (London School of Economics)
A Nonparametric Test for the presence of jumps in Continuous-time Processes

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

Session IV: (Room 15.1.1) Specification and Conditional Independence tests
Chair : **Carlos Velasco** (Universidad Carlos III de Madrid)

16:00-16:45 **Myung Hwan Seo** (London School of Economics), Sokbae Lee (University College London), Youngki Shin (University of Western Ontario)
Testing for Linearity in Regression Models

16:45-17:30 **Abderrahim Taamouti** (Universidad Carlos III de Madrid), Taoufik Bouezmarn (Université de Montréal), Jeroen V.K. Rombouts (HEC Montréal)
Nonparametric tests for Conditional Independence with Applications to Granger Non-Causality.

21:00 **Dinner**.

End!

Organizers:

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N.B: 40 minutes for presentation and 5 minutes for discussion.