

Homage to Paco Mármol

CONFERENCE *LONG MEMORY FOR
PACO MÁRMOL*, Room 15.1.01, 4-5 May.

DPTO. DE ECONOMÍA,
UNIVERSIDAD CARLOS III DE MADRID



Paco Mármol, (1966-2005), profesor de Econometría.

LONG MEMORY for FRANCESC MARMOL

(Department of Economics, UC3M, May 4 – 5, room 15.1.01)

Thursday May 4 th 15:15 to 15:30	WELCOME Javier Prieto (Vice-Rector UC3M) and Luis Corchón (Chairman, Economics Department)
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LONG MEMORY (I) Chairman: Juan José Dolado (UC3M)		
Thursday	INVITED SPEAKER	TITLE
15:30 to 16:30	Javier Hidalgo (LSE)	Uniform Confidence Bands for Kernel Regression Estimates with Dependent Data [Slides]
16:30 to 17:00	Coffee Break	

LONG MEMORY (II) Chairman: Miguel Delgado (LSE, UC3M)		
Thursday	SPEAKERS	TITLE
17:00 to 17:30	Javier Hualde (U. Navarra)	Gaussian Pseudo-Maximum Likelihood Estimation of Fractional Time Series Models (coauthored with Peter M. Robinson)
17:30 to 18:00	Lola Gadea (University of Zaragoza) and Laura Mayoral (UPF)	The Persistence of Inflation in OECD Countries: A Fractionally Integrated Approach
18:00 to 18:30	Roderick McCrorie (U. Leicester)	Parametric Estimation of Linear Continuous Time Long Memory Processes on the Basis of Discrete Data

21:00 to Dinner	Place: SAMARKANDA Restaurant Atocha Train Station
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TIME SERIES MODELING: TESTING and FORECASTING Chairman: Josu Arteche (UPV)		
Friday May 5 th	SPEAKERS	TITLE
9:00 to 9:30	Antoni Espasa y Rebeca Albacete (UC3M)	Forecasting Inflation in the Euro Area Using Monthly Time Series Models and Quarterly Econometric Models [Slides]
9:30 to 10:00	Juan del Hoyo and Guillermo Llorente, J.L. Cendejas y C. Rivero (U. Autónoma de Madrid)	Testing for parameter instability in stochastic volatility models
10:00 to 10:30	Antonio Aznar (U. Zaragoza)	Testing the Existence of r Cointegrating Relations
10:30 to 11:00	Coffee Break	

NON-LINEAR TIME SERIES Chairman: Antonio Montañés (UNIZA)		
Friday	SPEAKERS	TITLE
11:00 to 11:30	Ignacio Lobato (ITAM)	Inference in Nonlinear Econometric Models
11:30 to 12:00	Juan Carlos Escanciano (U. Navarra)	Persistence and Long Memory in Nonlinear Time Series
12:00 to 12:30	Oscar Martinez (U. Rovira I Virgili)	TIMA sign models
12:30 to 13:00	Miguel Arranz (BAYES) y Alvaro Escribano (UC3M)	Effects of Applying Linear and Nonlinear Filters on Test for Unit Roots with Additive Outliers
13:00 to 15:00	Lunch Break	

LONG MEMORY (III) Chairman: Jesús Gonzalo (UC3M)		
Friday	INVITED SPEAKER	TITLE
15:00 to 16:00	James Davidson (U. Exeter)	Simulating fractional Brownian motions
16:00 to 16:30	Coffee Break	

PACO MARMOL HOMAGE, 16:30—Placa Homenaje, Lecture Room 7.65 Building 8, Salón de Grados, 17:00 to 18:30 At the end there will be a Cocktail-Dinner in the Club de Profesores		
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