



**Econometrics Research Workshop
Academic Year 2007-2008**

Seminars take place on Fridays at 13.30h at the Villa San Paolo.

Term 1 - Academic Year 2007-08

19 October

Marco Lombardi, Max Weber Fellow

Particle filtering: an introductory lecture

9 November

Yoko Akachi, Max Weber Fellow

Average Adult Height in the Modern Population of the Developing Countries: What are the determinants and what can we infer?

23 November

Timo Terasvirta, School of Economics and Management University of Aarhus

Modelling conditional and unconditional heteroskedasticity with smoothly time-varying structure

30 November

Matei Demetrescu, Max Weber Fellow

Panel Cointegration Testing Using Nonlinear Instruments (with Adina I. Tarcolea)

7 December

Steve Bond, Nuffield and IFS

Uncertainty and Capital Accumulation: Empirical Evidence for African and Asian Firms (with Måns Söderbom and Guiying Wu)

14 December

Joint Econometrics/Microeconomics Research Workshop

Paolo Masella, Max Weber Fellow

The Effect of Language at School on Identity and Political Outlooks

Institute closed from 22 December to 6 January 2008

Term 2 - Academic Year 2007-08

25 January (host: Helmut Luetkepohl)

Philipp Sibbertsen, Universität Hannover

Testing for a break in persistence under Long-Range Dependencies (with Robinson Kruse)

1 February (host: Luigi Guiso)

Fabiano Schivardi, University of Cagliari

Entry barriers in retail trade



Thursday 14 February - 13.30 (host: Richard Spady)
Andrew Chesher, UCL and CEMMAP (Centre for Microdata Methods and Practice)
Endogeneity and Discrete Outcomes

15 February (host: Helmut Luetkepohl)
Jan Kiviet, Universiteit van Amsterdam
On the optimal weighting matrix for the GMM system estimator in dynamic panel data models

22 February (host: Luigi Guiso)

29 February (host: Richard Spady)
Faculty Research Presentation (Richard Spady) for 1st Year Students

7 March (host: Massimiliano Marcellino)
Faculty Research Presentation (Massimiliano Marcellino) for 1st Year Students

14 March (host: Helmut Luetkepohl)
Pentti Saikkonen, University of Helsinki
Modeling Expectations with Noncausal Autoregressions

Term 3 - Academic Year 2007-08

28 March (host: Luigi Guiso)
Guglielmo Weber, University of Padova
Changes in Compulsory Schooling, Education and the Distribution of Wages in Europe (with Giorgio Brunello and Margherita Fort)

4 April (host: Richard Spady)
Marc Hallin, Economics Fernand Braudel Fellow (home affiliation: ECARES, Université libre de Bruxelles)
From distribution-freeness to semiparametric efficiency: sixty yeas of rank-based inference

11 April (host: Richard Spady)
Juan Mora, University of Alicante
The two sample problem with regression errors: an empirical process approach

18 April (host: Helmut Luetkepohl)
Faculty Research Presentation (Helmut Luetkepohl) for 1st Year Students

9 May (host: Richard Spady)
Roger Koenker, University of Illinois at Urbana-Champaign
Quasi-Concave Density Estimation

16 May (host: Massimiliano Marcellino)
Siem Jan Koopman, University of Amsterdam
Likelihood-based Analysis for Dynamic Factor Models (with Borus Jungbacker)



23 May (host: Luigi Guiso)
Maria Heracleous, Max Weber Fellow

30 May (host: Helmut Luetkepohl)
Markku Lanne, University of Helsinki
Joint Modeling of Call and Put Implied Volatility

6 June (host: Luigi Guiso)
Pasquale Schiraldi, London School of Economics
Automobile Replacement: A Dynamic Structural Approach

Monday 16 June - 16.00
Richard Spady
Two short talks on two big topics



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