European University Institute

Economics Department
Econometrics Research Workshop
Academic Year 2008-2009

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

Term 1 - Academic Year 2008-09

3 October - no seminar - Annual Conferring Ceremony

10 October - 11.00
Joint Macro/Econometrics Research Workshop
Federique Bec, University of Cergy-Pontoise, THEMA

Cancelled! 17 October (host: Andrea Ichino)
Giovanni Pica, University of Salerno
The Deep-Pocket Effect of Internal Capital Markets

24 October (host: Massimiliano Marcellino)
Stelios Bekiros, Max Weber Fellow
Linear & nonlinear causality testing in currency, equity & derivatives markets

14 November (host: Massimiliano Marcellino)
Lennart Hoogerheide, Econometric Institute, Erasmus University Rotterdam
Bayesian Forecasting of Value at Risk and Expected Shortfall using Adaptive Importance Sampling (with Herman K. van Dijk)

21 November (host: Helmut Luetkepohl)
Herman K. van Dijk, Econometric Institute, Erasmus School of Economics
Bayesian Averaging over Many Dynamic Model Structures with Evidence on the Great Ratios and a Liquidity Trap Risk (with Rodney Strachan)

28 November (host: Helmut Luetkepohl)
Fang Xu, Max Weber Fellow
Testing for a unit root in bounded time series (with Giuseppe Cavaliere)

Cancelled - 5 December (host: Luigi Guiso)
Carmine Guerriero, University of Cambridge
Democracy, Judicial Attitudes and Heterogeneity: the Civil Versus Common Law Tradition

12 December (host: Massimiliano Marcellino)
Ana Galvao, Queen Mary University
Changes in Predictive Ability with Mixed Frequency Data

The EUI is closed for Christmas Break from Wednesday 24 December to (and including) 6 January 2009.

Term 2 - Academic Year 2008-09

9 January (host: Helmut Luetkepohl)
Stanislav Anatolyev, New Economic School, Moscow
Sequential testing with uniformly distributed size (with Grigory Kosenok, NES)

16 January (host: Massimiliano Marcellino)
Antoni Espasa, Universidad Carlos III
Forecasting a Macroeconomic Aggregate which includes Components with Common Trends

12:45 - 23 January (host: Luigi Guiso)
Jeff Butler, Einaudi Institute for Economics and Finance
Inequality and General Confidence in the Lab

30 January - 11.00
Joint Macro / Econometrics Research Workshop
Gunnar Bårdsen, Fernand Braudel Fellow
Macroeconometric Modelling for Policy

30 January (host: Luigi Guiso)
Sami Miaari, Max Weber Fellow
Ethnic Conflict and Job Separations (with Asaf Zussman and Noam Zussman)

6 February (host: Massimiliano Marcellino)
Departmental Presentation

13 February (host: Helmut Luetkepohl)
Peter Robinson, London School of Economics
Inference on Power Law Trends in Spatial and Temporal Data
(Running Title: Power Law Trends)

20 February (host: Andrea Ichino)
Giovanni Pica, University of Salerno
Correlating Social Mobility and Economic Outcomes

27 February (host: Helmut Luetkepohl)
Alicia Peres-Alonso, Visiting Fellow
Unemployment and Hysteresis: a Nonlinear Unobserved Components Approach

6 March (host: Massimiliano Marcellino)
Kirstin Hubrich, European Central Bank
Forecast evaluation of small nested model sets (with Kenneth West)

13 March (host: Helmut Luetkepohl)
Sung K. Ahn, Washington State University
Estimation of Vector Error Correction Models with Mixed-Frequency Data

20 March (Host: Massimiliano Marcellino)
Masao Ogaki, Ohio State University
Purchasing Power Parity and the Taylor Rule

27 March (host: Luigi Guiso)
Paola Giuliano, UCLA
Growing Up in Bad Times: Macroeconomic Volatility and the Formation of Beliefs

3 April - no seminar - Student Interviews

10 April - EUI closed

Term 3 - Academic Year 2008-09

17 April (host: Elena Carletti)
Micro/Econometrics Research Workshop
Steven Ongena, Tilburg University
Rules versus Discretion in Loan Rate Setting (Geraldo Cerqueiro and Hans Degryse)

Thursday 23 April, 14:00 (host: Luigi Guiso)
Departmental Presentation

Econometrics Research Workshop
Friday 24 April, 13:30, VSP Priests' room
Wolfgang Haerdle, Institute for Statistics and Econometrics
A Joint Analysis of the KOPSI 200 Option and ODAX Option Market Dynamics

1 May - EUI closed

8 May (host: Helmut Luetkepohl)
Departmental Presentation

Monday 11 May - 13.30 (host: Massimiliano Marcellino)
Igor Masten, University of Ljubljana and JMF
Forecasting with factor augmented error correction models

15 May - no seminar - Research Council

22 May (host: Massimiliano Marcellino)
George Kapetanios, Queen Mary University of London
Semiparametric Sieve-Type GLS Inference (with Zacharias Psaradakisy)

Joint Microeconomics/Econometrics Research Workshop
Tuesday 26 May - 12:00 (host: Luigi Guiso)
Nicola Persico, New York University
A Search-Theoretic Model of the Market for Illicit Drugs (with M. Galenianos and R. Pacula)
13:30 - Martijn Cremers, Yale School of Management
The Market for CEO Talent: Implications for CEO Compensation

5 June (host: Helmut Luetkepohl)
Giuseppe Cavaliere, University of Bologna
Testing for Co-integration in Vector Autoregressions with Non-Stationary Volatility (with Anders Rahbek and A.M.Robert Taylor)

12 June (host: Massimiliano Marcellino)
Hashem Pesaran, University of Cambridge
Weak and Strong Cross Section Dependence and Estimation of Large Panels

19 June (host: Luigi Guiso)
Giorgio Coricelli, Institut des Sciences Cognitives - CNRS
Neural correlates of strategic reasoning (with Rosemarie Nagel)