Queen Mary
University of London

Econometrics Workshop

Room W316, 3rd floor Queens' building
School of Economics and Finance
Queen Mary, University of London

30th June 2015

PROGRAMME

Tuesday 30th June

09.00 - 09.30: Refreshments

09.30 - 11.15: Session I

Chair: Liudas Giraitis, Queen Mary, University of London

09.30 - 10.20: James G. MacKinnon, Queen's University, Canada *"Cluster-Robust Inference and the Wild Cluster Bootstrap"*

10.20 - 10.40: Erricos J. Kontoghiorghes, Cyprus University of Technology and Queen Mary, UoL *"Estimation of Large-Scale Linear Models: Numerical and Computational Aspects"*

10.40 – 11.15: Stella Hadjiantoni, Queen Mary, University of London (joint with Erricos J. Kontoghiorghes) *"Methods for Modifying Multivariate Linear Regression Models"*

11.15 - 11.35: Refreshments

11.35 - 13.20: Session II

Chair: Erricos J. Kontoghiorghes, Cyprus University of Technology and Queen Mary, UoL

11.35 - 12.10: D. Stephen G. Pollock, University of Leicester *"Discrete Time versus Continuous Time"*

12.10 – 12.45: Liudas Giraitis, Queen Mary, University of London (joint with Violetta Dalla and Peter CB Phillips) *"Testing Mean Stability of Heteroskedastic Time Series"*

12.45 – 13.20: Natalia Bailey, Queen Mary, University of London (joint with M. Hashem Pesaran and L. Vanessa Smith) *"A Multiple Testing Approach to the Regularisation of Large Sample Correlation Matrices"*

13.20: End of workshop