

2016 Econometrics Workshop

Cross-sectional / Spatial Dependence and Heterogeneity in Panel Data Models

David Sizer Lecture Theatre, Bancroft Building
Queen Mary, University of London

10th June 2016

PROGRAMME

Friday 10th June

13.00: Registration and Refreshments

13.25: Welcome

13.30 - 15.50: Session I

Chair: Richard Baillie, Queen Mary, University of London

13.30: Keynote speech - [M. Hashem Pesaran](#) (University of Southern California, and Trinity College, Cambridge)

"Econometric Analysis of Production Networks"

14.30: [Ron Smith](#) (Birkbeck, University of London), and [Elisa Cavartorta](#) (King's College London)

"Factor Models in Panels with Cross-section Dependence: an Application to the Extended SIPRI Military Expenditure Data"

15.10: [Maria Kyriacou](#) (Southampton University), [Peter C. B. Phillips](#) (Yale University), and [Francesca Rossi](#) (Southampton University)

"Continuously Updated Indirect Inference in SAR Models with Unobserved Heterogeneity"

15.50 - 16.10: Break

16.10 - 18.10: Session II

Chair: Liudas Giraitis, Queen Mary, University of London

16.10: [Peter M. Robinson](#) (LSE)

"Inference on Trending Panel Data"

16.50: [Sean Holly](#) (University of Cambridge), and [Natalia Bailey](#) (Queen Mary, University of London)

“House Prices and Space: Size, Distance and Endogeneity”

17.30: [Federico Martellosio](#) (University of Surrey)

“Adjusted QMLE for the Spatial Autoregressive Parameter”

18.10: End of Workshop

19.00: Dinner (by invitation)

Location

The Econometrics Workshop will take place in David Sizer Lecture Theatre in the Bancroft building (#31 on the [campus map](#)). Registration and refreshments will take place in the foyer on the ground floor.

Transportation

Nearby [Underground](#) stations are Mile End (Central, District, and Hammersmith & City lines; [walking directions to East Gate](#)) and Stepney Green (District and Hammersmith & City lines; [walking directions to East Gate](#)).

Organisers: [Natalia Bailey](#) and [Liudas Giraitis](#)

Sponsored by: School of Economics and Finance, Queen Mary, University of London

Registration

Please register to book a place for this event following the link below. Places are limited so early booking is recommended.

[Register now](#)