ESRC Workshop on
“Co-integration, Multivariate Time Series Modelling and Structural Change”

Essex Business School, July 11th 2016

Programme

10:30am-11:00am Registration and Coffee (EBS Foyer)

Session 1  (Room EBS 2.34)

11:00am-12:00pm David Harris (University of Melbourne) “Trend Break Date Estimation in the Presence of Volatility Breaks with an application to Unit Root and Co-integration Testing” (joint with Giuseppe Cavaliere and Robert Taylor)

Discussion led by Marcus Chambers (Essex)

12:00pm-1:00pm Josep Lluís Carrion-i-Silvestre (University of Barcelona) “Quasi-Likelihood Ratio Tests for Cointegration, Cobreaking and Cotrending” (joint with Dukpa Kim)

Discussion led by Robert Taylor (Essex Business School)

1:00pm-2:00pm LUNCH (EBS Foyer)

Session 2  (Room EBS 2.34)

2:00pm-3:00pm James Mitchell (Warwick Business School) “What univariate models tell us about multivariate macroeconomic models” (joint with Donald Robertson and Stephen Wright)

Discussion led by Martin Weale (Bank of England and QMUL)

3:00pm-4:00pm Ivan Petrella (Bank of England) “Adaptive state space models with applications to the business cycle and financial stress” (joint with Davide Delle Monache and Fabrizio Venditti)

Discussion led by Andrew Harvey (Cambridge)

4:00pm-4:30pm TEA AND COFFEE (EBS Foyer)
Session 3  (Room EBS 2.34)

4:30pm-5:30pm  George Kapetanios (Kings College, London) “Estimation and inference for random time varying coefficient models” (joint with Liudas Giraitis and Massimiliano Marcellino)

Discussion led by Roderick McCrorie (St. Andrews)

5:30pm-6:30pm  Andreas Beyer (European Central Bank) ”Regime switching in a cointegrated VAR – and application to monetary policy”

Discussion led by Simon Price (Essex Business School)

7:30pm  Workshop Dinner (by invitation only), Wivenhoe House Hotel

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