University of Sheffield Department of Economics

ROYAL ECONOMIC SOCIETY

Contributions in Theoretical and Applied Econometrics Workshop

Portobello Centre, Seminar Room C02 A, University of Sheffield

Thursday 25 May 2023

Programme

09:00 – 09:30	Welcome and Registration
09:30 – 11:00	**Session 1** (Chair: Indeewara Perera)
09:30 – 10.15	**Jia Chen** – University of York High-frequency dual factor model: estimation of common factors for microstructure noise and efficient prices
10.15 – 11.00	**Hira Koul** – Michigan State University Minimum distance estimation in linear errors-in-variables regression model

11:00 – 11:20	Morning Break
11:20 – 12:50	**Session 2** (Chair: Kanchana Nadarajah)
11:20 – 12:05	**Suhasini Subba Rao** – Texas A&M University Learning graphical models for nonstationary time series
12:05 – 12:50	**Dennis Kristensen** – University College London Local polynomial estimation of time-varying parameters

12:50 – 13:50	Lunch Break
13:50 – 15:20	**Session 3** (Chair: Emily Whitehouse)
13:50 – 14:35	**Robert Sollis** – Newcastle University On the predictability of stock market bubbles: Evidence from a large macroeconomic dataset
14:35 – 15:20	**Robert Taylor** – University of Essex Bonferroni type tests for return predictability with possibly trending predictors

15:20 – 15:40	Afternoon Break
15:40 – 17:10	**Session 4** (Chair: Vito Polito)
15:40 – 16:25	**Anthony Garratt** – University of Warwick Asymmetry and interdependence when evaluating energy information administration forecasts
16:25 – 17:10	**Kevin Lee** – University of Nottingham Tracking trend output using expectations data

19:00 –	**Dinner (by invitation)**