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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