



SNDE

The Society for Nonlinear Dynamics and Econometrics



10th BMRC-DEMS Conference on Macro and Financial Economics/Econometrics Brunel University, 28-30th May 2014

Conference Program

Sponsored by [The Society for Nonlinear Dynamics and Econometrics \(SNDE\)](#)
and [The Money Macro and Finance Research Group \(MMF\)](#)

QASS





DEMS

Dipartimento di Economia, Metodi Quantitativi e Strategie di Impresa



Conference on “Macro and Financial Economics/Econometrics”

May 28th, 2014

PROVISIONAL PROGRAMME

Main Session (Invited Papers)

Room To be Announced

15.30-16.00 Coffee Reception

FINANCIAL ECONOMETRICS. Chair: To be announced (Brunel University)

16.00-17.00	Marc Hallin (ECARES, Belgium): (KEYNOTE SPEAKER) General Dynamic Factors and Volatilities
17.00-18.00	Valentina Corradi (University of Surrey): Cross-validation with an Application to Predictive Regression (KEYNOTE SPEAKER)

May 29th, 2014

PROVISIONAL PROGRAMME

Main Session (Invited Papers)

Gaskell Building, Room 239

9.30-10.00: Coffee Reception

MACROECONOMICS. Chair: Prof. Ray Barrell (Brunel University)

10.00-10.30	Dimitrios Varvarigos (University of Leicester): To be announced
10.30-11.00	Yusun Aksoy (Birkbeck College, University of London): Securitization and Asset
11.00-11.30	Stephen Wright (Birkbeck College, University of London): To be announced

11.30-12.00: Coffee Break

FINANCIAL ECONOMETRICS I. Chair: Prof. Menelaos Karanasos (Brunel University)

12.00-12.30	Robert Taylor (University of Essex): To be announced (KEYNOTE SPEAKER)
12.30-13.00	Anders Rahbek (University of Copenhagen): To be announced (KEYNOTE SPEAKER)
13.00-13.30	Andrew Harvey (University of Cambridge): Testing for Time Varying Correlation (KEYNOTE SPEAKER)

13.30-14.30: Lunch (GB212)

FINANCIAL ECONOMETRICS II. Chair: Prof. Frank Skinner (Brunel University)

14.30-15.00	Christian Francq (University of Lille 3): To be announced (KEYNOTE SPEAKER)
15.00-15.30	Jean-Michel Zakoian (CREST, Paris): To be announced (KEYNOTE SPEAKER)
15.30-16.00	Guy Melard (ECARES, Belgium): To be announced (KEYNOTE SPEAKER)

16.00-16.30: Coffee Break:

FINANCIAL ECONOMETRICS III. Chair: Dr. John Hunter (Brunel University)

16.30-16.55	Paolo Zaffaroni (Imperial College, London): To be announced (KEYNOTE SPEAKER)
16.55-17.20	Raffaella Giacomini (UCL): To be announced
17.20-17.45	Walter Distaso (Imperial College, London): To be announced
17.45-18.10	Cesare Robotti (Imperial College, London): To be announced

Dinner: 19.30

