



SNDE

The Society for Nonlinear Dynamics and Econometrics



11th BMRC-DEMS Conference on Macro and Financial Economics/Econometrics Brunel University, 18-19th May 2015

Conference Programme

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 18th, 2015

PROVISIONAL PROGRAMME

Main Session (Invited Papers)

Gaskell Building, Room 239

9.30-10.00: Coffee Reception

RAstaNEWS Session. Chair: John Hunter (Brunel University)

10.00-10.30	Menelaos Karanasos (Brunel University, UK): Modelling Time Varying Volatility Spillovers and Conditional Correlations Across Commodity Metal Futures
10.30-11.00	Claudio Morana (University of Milan, Bicocca, Italy): Title to be announced
11.00-11.30	Christian Conrad (University of Heidelberg, Germany): Title to be announced

11.30-12.00: Coffee Break

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

12.00-12.30	Stephen Satchell (University of Sydney, Australia): Title to be announced
12.30-13.00	John L. Knight (Western University, Canada): Title to be announced
13.00-13.30	Robert Taylor (University of Essex, UK): Title to be announced

13.30-14.30: Lunch (GB212)

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

14.30-15.00	Alessio Sancetta (Royal Holloway University of London, UK): Title to be announced
15.00-15.30	Rod McCrorie (University of St Andrews): Title to be announced
15.30-16.00	Melanie Schienle (Karlsruhe Institute of Technology, Germany): Title to be announced

16.00-16.30: Coffee Break:

MACRO and FINANCIAL ECONOMICS. Chair: Prof. Sugata Ghosh (Brunel University)

16.30-17.00	Ivan Paya (Lancaster University, UK): Title to be announced
17.00-17.30	Michael Lamla (University of Essex, UK): Title to be announced
17.30-18.00	Richard Dennis (University of Glasgow, UK): Title to be announced

Dinner: 19.00 (*NONA ROSA III* RESTAURANT, UXBRIDGE, 119 HIGH STREET UB8 1JT)

