



12th CEF-BMRC Conference
on Macro and Financial Economics/Econometrics
Brunel University, 23-24th May 2016
Conference Programme



Conference on “Macro and Financial Economics/Econometrics”

May 23rd, 2016

PROVISIONAL PROGRAMME

Main Session (Invited Papers)

Gaskell Building, Room 239

11.00-11.30: Coffee Break

SESSION I. Chair: Prof. M. Karanasos (Brunel University)

11.30-11.50	Ioannis Karavias (University of Birmingham): Testing the Predictions of Investor Sentiment on Share Prices
11.50-12.10	Yongdeng Xu (University of Cardiff): Almost Unbiased Variance Estimator in Simultaneous Equation Models
12.10-12.30	Michalis Stamatogiannis (University of Liverpool): Spurious Long Horizon Predictability

12.30-13.30: Lunch (GB212)

SESSION II. Chair: Prof. Nauro Campos (Brunel University)

13.30-13.50	Pei Kuang (University of Birmingham): Long-run Growth Uncertainty
13.50-14.10	Panagiotis Konstantinou (Athens University of Economics and Business): The Impact of the Eurozone Sovereign Debt Crisis on Global Portfolio Decisions)
14.10-14.30	Christoph Gortz (University of Birmingham): News and Business Cycles: Bridging the Gap from Different Methodologies)

14.30-15.00: Coffee Break:

SESSION III. Chair: Prof. Frank Skinner (Brunel University)

15.00-15.30	Claudio Morana (University of Milano-Bicocca): To be announced
15.30-16.00	George Kapetanios (King's College London): To be announced
16.00-16.20	Panagiotis Koutroumpis (Brunel University London): Measuring Inflation Persistence: a GARCH-in-mean Approach

