

13th BMRC



**Conference on Non-linear and Time-varying Models in Economics and Finance– Friday, 28<sup>th</sup> April 2017,  
BMRG, BRUNEL MACROECONOMICS RESEARCH GROUP  
Organizer: Menelaos Karanasos**

Start	Venue: : Eastern Gateway Building ESGW-003
10.30-11.00	<b>Welcome and Drinks</b>
11.00-12.50	<b>SESSION I (Chair: Menelaos Karanasos, Brunel University)</b>  11.00-11.30. Alexandros Paraskevopoulos (University of Patras and Foreign Ministry, Greece): <i>A Rigorous Theory for Infinite Order Autoregressions</i>  11.30-11.50. YongDeng Xu (Cardiff University): <i>Matrix Inequalities Constraints for Vector Asymmetric Power GARCH/HEAVY Models, and MEM, with Spillovers: some New Formulations</i>  11.50-12.20. Philipp Sibbertsen (University of Hannover): <i>Model Order Selection in Seasonal/Cyclical Long Memory Models</i>  12.20-12.50 Ekaterini Panopoulou (University of Kent): <i>The Role of Technical Indicators in Exchange Rate Forecasting'</i>
12.50-14.00	<b>Lunch</b>
14:00-15.50	<b>SESSION II (Chair: Aris Kartsaklas, Brunel University)</b>  14.00-14.30. Andrea Carriero (Queen Mary University of London): <i>Measuring Uncertainty and its Impact on the Economy</i>  14.30-15.00. George Kapetanios (King's College London): <i>Time Varying Volatility and ARCH Modelling</i>  15.00-15.30. Liudas. Giraitis (Queen Mary University of London): <i>Estimation of Time Varying Covariance Matrices for Large Datasets</i>  15.30-15.50. Menelaos Karanasos (Brunel University London): <i>Stylized facts for Extended HEAVY/GARCH Models and MEM: the Importance of Asymmetries, Power Transformations, Hyberbolic Long-memory, Structural Breaks and Volatility Spillovers</i>

15.50-16.30	<b>Coffee Break</b>
16.30-18.15	<p style="text-align: center;"><b>SESSION III (Chair: John Hunter, Brunel University)</b></p> <p>16.30-17.00. Kaushik Mitra (University of Birmingham): <i>Price Level Targeting: Evolving Credibility and Expectations</i></p> <p>17.00-17.20. Ioannis Bournakis (Middlesex University London): <i>The Economy of Greece</i></p> <p>17.20-17.40. Ioannis Karavias (University of Birmingham): <i>Trade Credit and Firm Performance</i></p> <p>17.40-18.00. Alessandra Canepa (Brunel University London): <i>Dynamic Asymmetries in House Price Cycles: A Generalized Smooth Transition Model</i></p> <p>18.00-18.15. Aris Kartsaklas (Brunel University London): <i>Time-varying Persistence in Volatility and Trader-type Volume</i></p>