

14th BMRG



Conference on Financial and Macro Economics and Econometrics
Friday, 25th May 2018,
BMRG, BRUNEL MACROECONOMICS RESEARCH GROUP
Organizers: Menelaos Karanasos, Aris Kartsaklas

Start	Venue: : Eastern Gateway Building ESGW-111
10.00-10.20	Welcome and Drinks
10.20-11.20	SESSION I (Chair: Aris Kartsaklas, Brunel University) 10.20-10.40. Chris Martin (University of Bath): <i>The Effects of Productivity and Job Matching Shocks in a Changing World</i> 10.40-11.00. Andreea Halunga (University of Bath): <i>Parametric Bootstrap Tests for Integer-valued GARCH Models with Covariates</i> 11.00-11.20. Taka Kurita (Fukuoka University): <i>Likelihood-based Tests for Parameter Constancy in I(2) CVAR Models with Application to Fixed-term Deposit Data</i>
11.20-11.40	Coffee Break
11.40-13.00	SESSION II (Chair: Alessandra Canepa, University of Torino) 11.40-12.05. Efthymios Pavlidis (Lancaster University): <i>What can two Centuries of Dollar-sterling Real Exchange Rate Data Tell us About Trade Costs</i> 12.05-12.30. Vasileios Pappas (University of Kent): <i>Empirical Discrimination of the SP500 and SPY: Activity, Continuity and Forecasting</i> 12.30-13.00 Rosalda Radice (Birkbeck College, University of London): <i>Generalised Joint Regression Models to Analyse Bivariate Outcomes</i>
13.00-14.00	Lunch
14.00-16.00	SESSION III (Chair: Menelaos Karanasos, Brunel University) 14.00-14.30. Anders Rahbek/Rasmus Pedersen (University of Copenhagen): <i>Testing GARCH-X Type Models</i>

	<p>14.30-15.00. Philipp Sibbertsen (University of Hannover): <i>The Periodogram of Spurious Long-memory Processes</i></p> <p>15.00-15.30. Robert Taylor (University of Essex): <i>Parameter Instability in Predictive Regression Models</i></p> <p>15.30-16.00. Ingmar Nolte (Lancaster University): <i>High-Frequency Volatility Estimation and the relative Importance of Market Microstructure Variables</i></p>
16.00-16.30	Coffee Break
16.30-18.30	<p style="text-align: center;">SESSION IV (Chair: John Hunter, Brunel University)</p> <p>16.30-17.00. Genaro Sucarrat (BI Norwegian Business School): Equation-by-Equation Estimation of Multivariate Periodic Electricity Price Volatility</p> <p>17.00-17.30. Richard Baillie (King's College London): <i>Realized Volatility: Contributions from the HAR Model and Long Memory</i></p> <p>17.30-18.00. Stephen Wright (Birkbeck College, University of London): <i>If $x(t)$ predicts $y(t+1)$, What does y Tell us About x?</i></p> <p>18.00-18.30. Raphael Markellos (University of East Anglia): <i>The Economics and Econometrics of Aviation Safety</i></p>