

G+H BMRL-QASS

Conference on
Macro and Financial Economics: Theory and Applications
Brunel University, West London

Preliminary Programme

Main Session (Gaskell Building Room 239)

Tuesday 24th May 2011

Coffee Reception: 9.30-10.00

Session 1: Chair: John Hunter (Brunel University)

10.00-10.30	James Davidson (University of Exeter): <i>Indirect Inference on DSGE Models</i>
10.30-11.00	Joerg Breitung (University of Bonn): <i>Robust Inference in Dynamic Regression Models with Persistent Regressors</i>
11.00-11.30	Miguel Ledesma (University of Kent): <i>The Choice of Capital Intensity and Balanced Growth</i>

Coffee break: 11.30-12.00

Session 2: Chair: Menelaos Karanasos (Brunel University)

12.00-12.30	Anthony Neuberger (Warwick Business School): <i>Realised Skewness</i>
12.30-13.00	Dimitri Vayanos (London School of Economics): <i>An Institutional Theory of Momentum and Reversal</i>
13.00-13.30	Nikolaus Hautsch (Humbolt University, Berlin): <i>Capturing the Zero: A New Class of Zero-Augmented Distributions and Multiplicative Error Processes</i>

Lunch Break: 13.30-14.30 (Room 210)

Session 3: Chair: Sugata Ghosh (Brunel University)

14.30-15.00	Paul Levine (University of Surrey): <i>A Fiscal Stimulus and Jobless Recovery</i>
15.00-15.30	Simon Wren-Lewis (University of Oxford): <i>Debt Stabilization in a Non-Ricardian Economy</i>
15.30-16.00	Richard Baillie (Michigan State University): <i>to be announced</i>

Coffee break: 16.00-16.30

Session 4: Chair: Alessandra Canepa (Brunel University)

16.30-16.55	Christian Conrad (University of Heidelberg): <i>On the transmission of memory: inflation persistence and the Great Moderation</i>
16.55-17.20	Anastasios Magdalinos (University of Southampton): <i>An Econometric Inference in the Vicinity of Unity</i>
17.20-17.45	Bent Nielsen (University of Oxford): <i>Testing for Rational Bubbles in a Co-explosive Vector Autoregression</i>
17.45-18.10	Ege Yazgan (Istanbul Bilgi University) : <i>Persistence in Convergence</i>

Dinner: 19.00