Dipartimento di Scienze dell'Economia - Università del Salento

Workshop on Time Series Econometrics

Dipartimento di Scienze dell'Economia

Sala della Grottesca - Rettorato Università

Piazza Tancredi

6 June 2016, Lecce, Italy

Programme

Monday 6 June

- **13:30 registration**
- **13:45 - 14:45 Anders Rahbek** (Department of Economics, University of Copenhagen, Denmark)
  "Bootstrap Based Test Of No Arch And Parameter(s) On The Boundary Of The Parameter Space"
- **14:45 - 15:45 Giuseppe Cavaliere** (Department of Statistical Sciences, University of Bologna, Italy)
  "Bootstrapping Infinite Variance"
- **15:45 - 16:30 Luca Fanelli** (Department of Statistical Sciences, University of Bologna, Italy)
  "Bootstrapping DSGE Models"
- **16:30 - 17:00 coffee break**
- **17:00 - 18:00 Peter Boswijk** (Faculty of Economics and Business, University of Amsterdam, The Netherlands)
  "Identification of Long-run Effects in Near-Integrated Systems"
- **18:00 - 18:30 Luca De Angelis** (Department of Statistical Sciences, University of Bologna, Italy)
  "Co-integration Rank Determination in Partial Systems Using Information Criteria"
- **18:30 - 19:00 Emanuele Bacchiocchi** (DEMM, University of Milan, Italy)
  "On the Identification of Interdependence and Contagion of Financial Crises"
- **19:00 - 19:30 Marco Maria Sorge** (Department of Economics,University of Göttingen, Germany)
  "Indeterminacy, Misspecification and Forecastability: Good Luck in Bad Policy?"
- **20:30 Dinner at local restaurant (*Corte dei Pandolfi*)**

Organizer: Camilla Mastromarco (email: camilla.mastromarco@unisalento.it)