1st London and Oxbridge Time Series Workshop

January 11, 2008

University College London

(Institute for Fiscal Studies, 7 Ridgmount Street, London WC1E 7AE)

Program

11:00 – 11: 30

Coffee and registration

11:30 – 12: 30

Key-note speaker: Serena Ng (Columbia): *Estimation of panel data models with parameter heterogeneity when group membership is unknown*

12:30 – 13:30

Lunch

13:30 – 3:00

- **Alastair Hall** (Manchester): *Inference regarding multiple structural changes in linear models estimated via 2SLS*
- **Alessio Sancetta** (Cambridge): *Consistent Estimation of a General Nonparametric Regression*
  Function in Time Series
- **Paolo Zaffaroni** (Tanaka Business School): TBA

3:00 – 3:30

Coffee break

3:30 – 5:00

- **Liudas Giraitis** (Queen Mary): *Aggregation of a random coefficient GLARCH(1,1) process*
- **Bent Nielsen** (Oxford): *The empirical process of autoregressive residuals*
- **Javier Hidalgo** (LSE): *Specification for lattice processes*