

Cemmap Workshop: Cross-sectional dependence**16 October 2009, IFS (London)****Programme**

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| 10.30 - 11.00 | Coffee and registration |
| 11.00 - 12.00 | Giuseppe Arbia (University G. d'Annunzio, Chieti)

"On 2nd order non-stationarity and anisotropy in spatial AR and MA econometric models" |
| 12.00 - 12.30 | Break |
| 12.30 - 13.30 | Joris Pinkse (Penn State University)

"Spillovers in space: does geography matter?"
(with Sergey Lychagin, Margaret Slade, and John Van Reenen) |
| 13.30 - 14.30 | Lunch |
| 14.30 - 15.30 | Ingmar Prucha (University of Maryland)

"Limit theory for panel data models with cross sectional dependence and sequential exogeneity" |
| 15.30 - 16.00 | Break |
| 16.00 - 17.00 | Hashem Pesaran (Cambridge University)

"Econometric Analysis of High Dimensional VARs Featuring a Dominant Unit"
(with Alex Chudik) |