

GHH – Econometrics Conference

in honour of

Grant H. Hillier

University of Southampton

May 21 and 22, 2015

Organised by

University of Amsterdam

at

Tropeninstituut, Mauritskade 63, Amsterdam



Thursday May 21

13.00 *Registration and Lunch (at 13:30)*

14.00 14-10 Introduction **Kees Jan van Garderen** (University of Amsterdam)

14.15 – 15:45 *Session 1 : Conditional Moments* Chair: Max King (Monash, Melbourne)

Richard Smith (University of Cambridge) with A. Chesher & S. Peters

“Approximations to the Distribution of Conditional Moment Test Statistics”

Francisco Bravo (University of York)

“Second-Order Comparisons for Nonparametric Conditional Moment Restrictions Models”

15.45 – 16:15 *Coffee and Tea Break*

16.15 – 17:50 *Session 2 : Identification* Chair : Tom Rothenberg (Berkeley)

Giovanni Forchini (University of Surrey)

“A General Result on the Identification of Statistical Models”

Andrew Chesher (University College London) with A. Rosen

“Yet More on the Scope of Application of IV Models”

18.00 *Travel by canal tour to restaurant*

19:00 *Dinner at De Palmboom (by invitation)*

Friday May 22

9.00 *Coffee and Tea*

10.00 – 12:15 Session 3 : *Multivariate Unit Roots* Chair: Chris Skeels (Melbourne)

Offer Lieberman (Bar-Ilan University) with P.C.B.Phillips

“A Multivariate Stochastic Unit Root Model with an Application to Derivative Pricing”

Patrick Marsh (University of Nottingham)

“The Effect of the Magnitude Of Covariate (Non) Stationarity on Unit Root Inferences”

Tassos Magdalinos (University of Southampton) with P.C.B.Phillips

“Wald Tests Under Matrix Normalisation”

12.15 – 13:45 *Lunch*

13.45 – 15:15 Session 4 : *Distribution and Computation* Chair : Yannis Kasparis (Cyprus)

Gael Martin (Monash University) with D. Frazier & C.P. Robert

“On Consistency of Approximate Bayesian Computation”

Simon Broda (University of Amsterdam) with R. Kan

“On Distributions of Ratios”

15.15 – 15:55 *Coffee and Tea break*

15.55 – 17:25 Session 5 : *Bias* Chair : Jean-Yves Pitarakis (Southampton)

Federico Martellosio (University of Surrey) with G.H. Hillier

“Adjusted MLE for the Spatial Autoregressive Parameter”

16.40 **Garry Phillips** (Cardiff University) with Yongdeng Xu

“Unbiased Variance Estimation in Simultaneous Equation Models”

Post Conference Programme

Friday May 22

18:00 Travel by train to Almere (18:16 or 18:46 from Muiderpoort)

19.30 Dinner in Almere @ Kees Jan van Garderen en Marjon Filippo & Hugo and Emma
Aresstraat 14, 1363VJ Almere,

Saturday May 23

Morning : Free programme

14.47 train Amsterdam Centraal - to - Koog- Zandijk

15.05 Walk to Kalverringdijk

15.30 “De Hoop op de Zwarte Walvis” <http://www.dewalvis.eu/index.php/groepen-events/zalen-en-kamers-in-de-walvis>

16.00 Windmill “De Kat” tour <http://www.verfmolendekat.com/>

16.45 “De Zaanse Schans” tour <http://www.dezaanseschans.nl/en/>

17.30 Dinner at “De Hoop op de Zwarte Walvis”
