WORKSHOP
Recent Developments in Econometrics

Universitat Rovira i Virgili, Reus
October 26, 2012

9:30 Registration and Welcome (Sala de Graus)

9:40 Deterrence and crime: causal inference with panel data
Maurice Bun (University of Amsterdam)

10:20 GMM estimation of dynamic panels with spatially dependent errors
Francesco Moscone (Brunel University)

11:00 The effects of government support on bank lending in the US
Selva Demiralp (Koç University)

11:40 Break

12:00 KEYNOTE I: Panel data econometrics
Vasilis Sarafidis (Monash University)

13:15 Lunch

14:30 Wavelets models and applications
Andrea Cipollini (Università di Modena)

15:10 Effects of outliers on asymmetric GARCH models
Angeles Carnero (Universidad de Alicante)

15:50 Break

16:10 Trading hours, non-trading hours and daily value-at-risk prediction for equity trading
José Olmo (Centro Universitario de la Defensa, Zaragoza)

16:50 Nets: network estimation for time series
Christian Brownless (Universitat Pompeu Fabra)

17:30 Break

17:45 KEYNOTE II: Time series econometrics
Jesús Gonzalo (Universidad Carlos III)

20:00 Dinner

Organisation

Nektarios Aslanidis (nektarios.aslanidis@urv.cat)
Oscar Martinez (oscar.martinez@urv.cat)

Secretariat

Magda Lleixà (qure@urv.cat)

supported by

Quantitative, Urban and Regional Economics (QURE), Universitat Rovira i Virgili
Centre de Recerca en Economia Industrial i Economia Pública, Universitat Rovira i Virgili
Departament d'Economia, Universitat Rovira i Virgili
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