Centre for Dynamic Macroeconomic Analysis

School of Economics & Finance, University of St Andrews

SIRE ECONOMETRICS LECTURE

Delivered by Peter C.B. Phillips (Yale University, University of Auckland, University of Southampton, Singapore Management University)

and

Centre for Macroeconomic Dynamic Analysis (CDMA) Workshop on Time Series Econometrics

University of St Andrews

Friday 20th May

<u>Programme</u>

Venue: John B. Henderson Room, School of Economics and Finance, University of St Andrews

https://www.st-andrews.ac.uk/economics/contact-us/

14:00 – 14:30 Coffee, tea and chocolate biscuits

14:30 – 15:00 Liudas Giraitis (QMUL)

Testing Mean Stability of Heteroskedastic Time Series (with Violetta Dalla and Peter C.B. Phillips)

15:00 – 15:30 Xiaohu Wang (Chinese University of Hong Kong)

New Distribution Theory for Estimation of Structural Break Point in the Mean (with Liang Jiang and Jun Yu)

15:30 – 15:45 Rod McCrorie (University of St Andrews)

Evaluation of Arithmetic Hypergeometric Series with an Application to Unit Root Econometrics: a summary

15:45 – 16:00 Group photograph with Peter Adamson

More coffee, tea and chocolate biscuits

16:00 – 16:30 Tassos Magdalinos (University of Southampton)

Robust Econometric Inference in Systems of Cointegration and Predictive Regressions (with Peter C.B. Phillips)

16:30 – 17:30 SIRE ECONOMETRICS LECTURE

Peter C.B. Phillips (Yale University, University of Auckland, University of Southampton, Singapore Management University)

Denis Sargan and 21st Century Econometrics

18:00 – 18:45 Drinks (The Bar, Hotel du Vin, St Andrews)

18:45 – 22:00 Workshop Dinner (Macallan Room, Hotel du Vin)

https://www.hotelduvin.com/locations/st-andrews/directions/