

# Centre for Dynamic Macroeconomic Analysis

School of Economics & Finance, University of St Andrews



## Centre for Macroeconomic Dynamic Analysis (CDMA) Workshop on Big Data, Machine Learning and Predictability Testing

University of St Andrews

Wednesday 16<sup>th</sup> November 2016

### Programme

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

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

### ALL WELCOME

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

14:30 – 15:05 [Gary Koop](#) (Strathclyde)

[\*Bayesian Compressed Vector Autoregressions\*](#) (with Dimitris Korobilis and Davide Pettenuzzo)

15:10 – 15:40 [Robert Taylor](#) (Essex Business School)

*A Bootstrap Stationarity Test for Predictive Regression Invalidation* (with Iliyan Georgiev, David Harvey and Stephen Leybourne)

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

More coffee, tea and chocolate biscuits

16:15 – 17:30 [Victor Chernozhukov](#) (MIT)

[\*Double Machine Learning for Treatment and Causal Parameters\*](#) (with Denis Chetverikov, Mert Demirer, Esther Duflo, Christian Hansen and Whitney Newey)