

Semiparametric Methods in Economics and Finance

21-22 June 2010

R407, 4th Floor
10 Portugal Street
London WC2A 2HD

Monday 21 June

Chair: **Oliver Linton** (FMG, LSE)

Session I

- 10:00 **Miguel Delgado** (Universidad Carlos III de Madrid)
Testing Conditional Monotonicity in the Absence of Smoothness (with Juan Carlos Escanciano)
Discussant: Simon Lee (University College London)
- 10:45 **Yoon-Jae Whang** (Seoul National)
Polarization and Poissonization
Discussant: Javier Hidalgo (LSE)
- 11:30 *Coffee Break*
- 12:00 **Juan Carlos Escanciano** (Indiana University)
On the Efficiency of the Functional Neyman-Pearson Lemma in Semiparametric Models
Discussant: Igor Kheifets (Universidad Carlos III de Madrid)
- 12:45 *Lunch*

Session II

- 14:00 **Anastasios Magdelinos** (University of Nottingham)
Econometric Inference in the Vicinity of Unity (with Peter Phillips)
Discussant: Liudas Giraitis (Queen Mary, University of London)
- 14:45 **Valentina Corradi** (University of Warwick)
Nonparametric Nonstationary Autoregression and Nonparametric Cointegrating Regression: Automated Bandwidth Selection (with Federico Bandi and Daniel Wilhelm)
Discussant: Emmanuel Guerre (Queen Mary, University of London)
- 15:30 *Coffee Break*
- 16:00 **Paolo Zaffaroni** (Imperial College)
Generalised Dynamic Factor Models: Causal Representation and Estimation
Discussant: Malvina Marchese (LSE)
- 16:45 **Piotr Fryzlewicz** (LSE)
Haar-Fisz Estimation of Time-Varying Volatility Matrices
Discussant: Heather Battey (Cambridge University)

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Tuesday 22 June

Session III

- 10:00 **Arthur Lewbel** (Boston College)
Nonparametric Euler Equation Estimation
Discussant: Tang Srisuma (LSE)
- 10:45 **Xiaohong Chen** (Yale University)
Identification in Semiparametric and Nonparametric Conditional Moment Models
Discussant: Tatiana Komarova (LSE)
- 11:30 *Coffee Break*
- 12:00 **Enno Mammen** (Mannheim University)
Nonparametric Regression with Nonparametrically Generated Regressors
Discussant: Richard Song (University of California, Berkeley)
- 12:45 *Lunch*

Session IV

- 14:00 **Dennis Kristensen** (Columbia University)
Semi-Nonparametric Estimation and Misspecification Testing of Diffusion Models
Discussant: Marcelo Fernandes (Queen Mary, University of London)
- 14:45 **Bonsoo Koo** (LSE)
Locally Stationary Diffusion Models with Structural Breaks
Discussant: Myunghwan Seo (LSE)
- 15:30 *Coffee Break*
- 16:00 **Zhijie Xiao** (Boston College)
Testing Structural Change in Conditional Distributions via Quantile Regressions
Discussant: Oliver Linton (FMG, LSE)
- 16:45 **Francesca Rossi** (LSE)
Improved Testing Procedures for SAR Models
Discussant: Jungyoon Lee (LSE)
- 17:30 **Dajing Shang** (FMG, LSE)
Efficient Estimation of Risk Measures in a Semiparametric GARCH Model
Discussant: Emma Iglesias (Essex University)