AIMS

Time Series Econometrics has been one of the most productive areas in quantitative economics in recent years. Along with the progress in theory and computation, great possibilities for applications have opened in several economic fields, both for academics and professional practitioners. For these reasons, a group of us who are very devoted to this subject consider that it deserves a more prominent place in both national and international meetings. The main objective of this TSEW is to fill this gap in the future.

As a starting point, Workshop $t-1$ wishes to bring together academics and non-academic professional practitioners working in Time Series Econometrics in Spain, both in the theoretical and applied dimensions. The structure of this Workshop $t-1$ is somewhat atypical because it consists only of invited lecturers. In future, it will have a more open format, with a call for papers, poster sessions and guest speakers and, hopefully, a greater international projection.

We hope that, after this initial $t-1$ meeting, we can enjoy a long time series, without sample size problems, with a deterministic trend towards quality, with long memory and positive structural breaks. Even so, we should leave room for some stochastic or random elements.
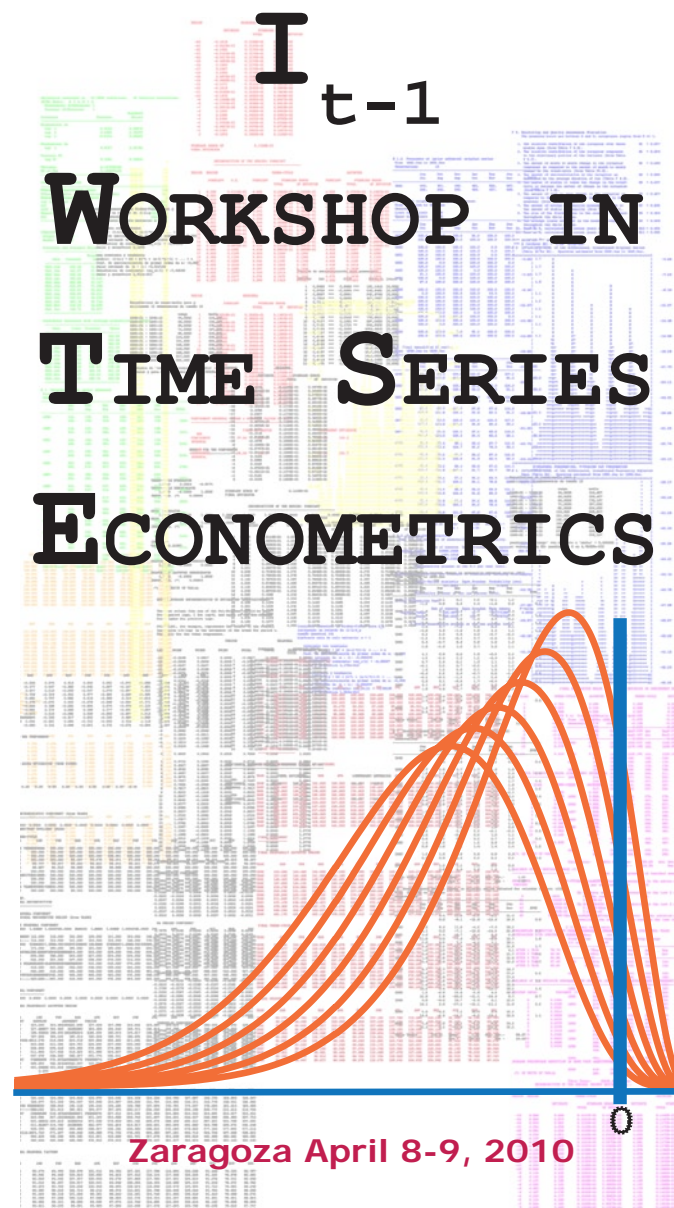
INFORMATION

To obtain more information about the programme or registration, you may consult the following web page:

http:// www.timeseries.es

SPONSORS AND COLLABORATORS

Asociación Española de Economía

Facultad de Ciencias Económicas y Empresariales

Universidad de Zaragoza

CAI

CAJA INMACULADA

GOBIERNO DE ARAGON

I_{t-1} WORKSHOP IN TIME SERIES ECONOMETRICS

Zaragoza April 8-9, 2010

ALdE Asociación Libre de Economía

seim
Sector Exterior e Integración Monetaria

ADETRE
Análisis Dinámico Espacio - Temporal de la Realidad Económica

PROGRAMME

8th April, 2010

9:45. Welcome

10:00-10:45.

J. Gonzalo (U. Carlos III de Madrid)

A walk through Clive Granger Research

10:45-11:30.

Antonio Aznar (U. Zaragoza)

Testing for Stationarity in a local-to-unity framework

11:30-12:00. Coffee Break

12:00-12:45.

Laura Mayoral (Instituto de Análisis Económico)

Aggregate real exchange rate persistence through the lens of sectoral data

12:45-13:30.

Javier Hualde (U. Pública de Navarra)

Consistent estimation of cointegrating subspaces

13:30-16:00. Lunch

16:00-16:45

Simón Sosvilla (U. Complutense Madrid)

Detecting patterns in financial time series

16:45-17:30

Josep Lluís Carrion-i-Silvestre (U. Barcelona)

Bounds, breaks and unit root tests

17:30-18:00. Coffee Break

18:00-19:00. T.S.W. Meeting

21:00. Gala Dinner

9th April, 2010

10:00- 10:45

Tomás del Barrio (U. Islas Baleares)

Nonparametric Tests for Periodic Integration

10:45-11:30

Gabriel Pérez Quirós (Banco de España)

Real Time Common Factor Markov Switching Models

11:30-12:00. Coffee Break

12:00-12:45

Carlos Velasco (U. Carlos III)

A distribution-free transform of the residuals sample autocorrelations with application to model checking

12:45-13:30

Cecilio Tamarit (U. Valencia)

External imbalances in a monetary union. Does the Lawson doctrine apply to Europe?

13:30-16:00. Lunch