University of Cyprus
Department of Economics

ECONOMETRICS CONFERENCE IN HONOR OF PETER C.B. PHILLIPS

June 6, 2017 - School of Economics & Management- Building: FEB 01
Room: Amphitheatre B224

10:40-11:00am: Coffee

11:00am -12:30pm: Session 1 (Chair: Maria Kyriacou)
- 11:00am-11:30am: Offer Lieberman “IV and GMM Inference in Endogenous Stochastic Unit Root” (with P. Phillips)
- 11:30am-12:00am: Karim Abadir "Link of Moments Before and after Transformations, with an Application to Resampling from Fat-Tailed Distributions" (with A. Cornea-Madeira)
- 12:00pm-12:30pm: Liudas Giraitis “Standard Testing Procedures for White Noise and Heteroskedasticity” (with V. Dalla and P. Phillips)

12:30pm-1:50pm: Lunch Break

2:00pm-4:00pm: Session 2 (Chair: Itamar Caspi)
- 2:00-2:30: James Duffy “The Cointegrated VAR without Unit Roots”
- 2:30-3:00: Federico Martellosio “Adjusted QMLE for the Spatial Autoregressive Parameter” (with G. Hillier)
- 3:00-3:30: Tassos Magdalinos “Inference under Matrix Normalisation” (with P. Phillips)
- 3:30-4:00: Stelios Arvanitis “Stochastic Dominance, Spanning and Statistical Inference”

4:00pm-4:30pm: Coffee

4:30pm-6:00pm: Session 3 (Chair: Violeta Dalla)
- 4:30-5:00: Yannis Kasparis “Local Whittle Estimation Under Local Deviations from Unity and Rate Estimation” (with P. Phillips)
- 5:00-5:30: Aris Spanos “Revisiting the Statistical Foundations of Unit Root Testing”
- 5:30-6:00: Andros Kourtellos “Endogeneity in Semiparametric Threshold Regression” (with T. Stengos and Y. Sun)