



CREATESmas Symposium + Dinner

Friday 5 December 2008

Program (times are tentative !!)

- 13.15-13.45 Theis Lange
"Tail Behavior and Limit Theorems in Heavy Tailed ARMA-GARCH Models"
- 13.45-14.15 Alessandro Palandri
"The Effects of Interest Rate Movements on Assets' Conditional Moments"
- 14.15-14.45 Refreshments
- 14.45-15.15 Bent Jesper Christensen
"Optimal Inference in Dynamic Models with Conditional Moment Restrictions"
- 15.15-15.45 Allan Wurtz
"Efficient Estimation of Non-linear Dynamic Panel Data Models with Applications to Smooth Transition Models"
- 15.45-16.15 Tom Engsted
"Properties of the approximation error in the log-linear return relation when stock prices are explosive"
- 17.30-???.?? Dinner (traditional) at
Sct. Oluf Restaurant
Mejlgade 33
8000 Århus C
Ph. 86 12 75 54
[Map](#)



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Participants

Eske Stig Hansen
Charlotte Christiansen
Niels Haldrup
Frank Nielsen
Olaf Posch
Christian M. Dahl
Almut Veraart
Kasia Lasak
Allan Würtz
Isabel Casas
Christos Ntantamis
Anders Bredahl Kock
Theis Lange
Thomas Quistgaard Pedersen
Alessandro Palandri
Leonidas Tsiaras
Jie Zhu
Johannes Tang Kristensen
Valeri Voev
Tom Engsted
Bent Jesper Christensen
Robin Kruse
Christian Bach
Asger Lunde
Zhenjiang Qin
Carsten Tanggaard
Søren Johansen
Yukai Yang
Martha Berdiin (administrator)