Mini workshop

"Stationary and Non-stationary VAR models"

CREATES

2 October 2009

The workshop takes place in CREATES' meeting room 219 building 1326

Program

9.30-10.15	Peter Boswijk, University of Amsterdam Nuisance parameter free inference on cointegration para-meters in the presence of a variance shift
10.30-10.45	Coffee break
10.45-11.30	Rocco Mosconi, Politecnico de Milano Identification of multi-cointegrating relations in vector Auto-regressive models
11.30-12.15	Paolo Paruolo, University of Insubria A Beveridge-Nelson type decomposition for stationary VARs
12.30	Lunch in the canteen

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Center for Research in Econometric Analysis of Time Series

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