CREATES Distinguished Speaker Seminar Series 2007-2017

2017

Professor Bruce E. Hansen, University of Wisconsin-Madison

Title: Model Averaging in Econometrics

24 May 2017

- Poster presentation

2016

Professor James G. MacKinnon, Queen's University Kingston

Title: Big Data and Clusters

19 May 2016

- Poster presentation

2015

Professor Russell Davidson, McGill University

Title: Diagnostics for the Bootstrap and Fast Double Bootstrap

26 February 2015

- Invitation

Professor James Hamilton, University of California at San Diego

Title: Sign Restrictions, Structural Vector Autoregressions, and Useful Prior Information

10 November 2015

- Invitation

2014

Professor Badi H. Baltagi, Syracuse University

Title: Panel Data Forecasting

13 March 2014

- Invitation

Professor Peter M. Robinson, London School of Economics

Title: Stochastic and Deterministic Trends

18 September 2014

- Invitation

2013

Professor Mark Watson, Princeton University

Topic: Measuring the Uncertainty about Long-Run Predictions

29 January 2013

2012

Professor Francis X. Diebold, University of Pennsylvania

Topic: On the Use and Abuse of Out-of-Sample Forecast Accuracy Comparisons

7 March 2012

Professor William Greene, NYU Stern

Topic: Latent Class Modeling

30 May 2012

2011

Professor of Econometrics Andrew C. Harvey, University of Cambridge

Topic: Signal Extraction

3 March 2011 - 13:00 - Auditorium 025, bldg. 1324

Professor Adrian Pagan, University of Sydney

Topic: Econometric Analysis and Prediction of Recurrent Events

21 June 2011 - 14:15 - Auditorium 025, bldg. 1324

- Invitation

2010

Professor Andrew Chesher, University College London and CeMMAP
30 September 2010
Topic: Structural Econometrics and Discrete Responses

- Invitation

Professor Hashem Pesaran, University of Cambridge
12 May 2010
Topic: Cross Section Dependence in Panel Data Models

See invitation

Download paper 1
Download paper 2

Professor Joel Hasbrouck, NYU Stern
17 March 2010
Topic: Market microstructure: lessons and questions in the wake of the crisis
See invitation

2009

Professor Søren Johansen, University of Copenhagen
10 December 2009
Topic: 25 years with cointegration
See invitation

Professor Sir David F. Hendry, University of Oxford
20 August 2009
Topic: Automatic Model Selection
See invitation

Professor Takeshi Amemiya, Stanford University
6 August 2009
Topic: Thirty Five Years of Journal of Econometrics
See invitation

Professor Joel Horowitz, Northwestern University
14 May 2009
Topic: Variable Selection in High-Dimensional Regression Models
See invitation

2008

Professor Ole Barndorff-Nielsen, Aarhus University and CREATES
Professor Neil Shephard, Oxford University and Oxford-Man
19 November 2008
Topic: Modelling and Measuring Volatility
See invitation

Nobel laureate, Professor Robert Engle, NYU Stern School of Business
11 September 2008
Topic: What is Happening to Financial Market Volatility and Why?
See invitation

Professor Tim Bollerslev, Duke University and CREATES
27 May 2008
Topic: The Econometrics of Financial Market Volatility: Past Developments and Future Directions
See invitation

2007

Nobel laureate, Professor Sir Clive W.J. Granger, UCSD
21 August 2007
Topic: Some comments on the future of Time Series and Financial Econometrics
See invitation