

Danish National Research Foundation and CREATES
Follow-up meeting
10.00-13.00, 10 March, 2009

Agenda:

- Part 1. Riddersalen, 3rd floor, building 1323, [Map](http://www.au.dk/da/kort/byg1323.htm) (<http://www.au.dk/da/kort/byg1323.htm>)
Participants: Everybody
- 10.00-10.10 Welcome
- 10.10-10.30 Presentation of CREATES' research plan, scientific production, and other activities
- 10.30-11.30. Scientific contributions:
- Frank Nielsen, PhD-student/Post doc:
 Testing for Long Memory in Potentially Nonstationary Perturbed Fractional Processes
- Isabel Casas, Post doc:
 Spotting the Volatility: A Non-parametric Approach
- Anders Bredahl Kock, PhD-student:
 Forecasting with Universal Approximators and a Learning Algorithm
- 11.30-11.45. Brief Presentation of CREATES' PhD activities and the PhD program in Economics at the School of Economics and Management
- 12.15. Lunch will be served in "Samfundsvidenskabelig kantine" (Except DG guests + NH)
- Part 2. The CREATES meeting room, 2nd floor, building 1326, [Map](http://www.au.dk/da/kort/byg1326.htm)
 (<http://www.au.dk/da/kort/byg1326.htm>)
Participants: DG guests + PhD students
- 11.45-12.15 Meeting with the PhD students

Part 3. Working Lunch in the CREATES meeting room

Participants: DG guests + NH

12.15-12.55 Further/continued discussions

- Overall evaluation of CREATES after two years
- Finances
- Administrative matters
- Host institution, collaborating institutions, Center, and DG

12.55-13.00 A.O.B

The following material will be distributed to DG visitors:

Agenda

List of participants

Scientific papers/slides by presenters Frank Nielsen, Isabel Casas, Anders B. Kock

NH slides

CREATES Publication lists 2007, 2008

List of research activities

Information about PhD students

After the meeting with the DG board members, CREATES organizes a workshop in the afternoon on

“Cointegration, Fractional Processes, and Long Memory”

The CREATES meeting room, 2nd floor, building 1326, [Map \(http://www.au.dk/da/kort/byg1326.htm\)](http://www.au.dk/da/kort/byg1326.htm)

Program:

13.15: Javier Hualde, Public University of Navarra: "Consistent Estimation of Cointegration Subspaces"

13.45: Joerg Breitung, University of Bonn: "Testing for Cointegration in High-Dimensional Systems".

14.15: Kasia Lasak, CREATES: "Some Remarks on Nonparametric Cointegration Analysis"

14.45: Coffee

15.15: Søren Johansen, Copenhagen + CREATES : "Likelihood Inference for a Vector Autoregressive Model which allows for Fractional and Cofractional Processes"

15.45: Gilles Teysiere, CREATES: "Increment Ratio Statistic for Long Range Dependence and Unit Root"

18.00: Dinner

List of Participants:

Danish National Research Foundation:

Head of DG board, Klaus Bock
Director, Thomas Sinkjær
Board Member, Mogens Nielsen
DG secretariat, Niels Lagergaard Pedersen

CREATES:

Research Fellows:

Director, Prof. Niels Haldrup
Prof. Ole Barndorff-Nielsen
Assoc. Prof. Henning Bunzel
Prof. Bent J. Christensen
Assoc. Prof. Charlotte Christiansen
Assoc. Prof. Christian Dahl
Prof. Tom Engsted
Prof. Søren Johansen, Copenhagen
Prof. Asger Lunde, ASB-AU
Assist. Prof. Christos Ntantamis
Assist. Prof. Olaf Posch
Prof. Anders Rahbek, Copenhagen
Prof. Michael Sørensen, Copenhagen
Prof. Carsten Tanggaard
Prof. Timo Teräsvirta
Assist. Prof. Valeri Voev
Assoc. Prof. Allan Würtz

International Fellows:

Assist. Prof. Peter Reinhard Hansen, Stanford University

Post docs:

PhD, Isabel Casas
PhD, Robinson Kruse
PhD, Katarzyna Lasak
PhD, Almut Veraart
PhD, Jie Zhu



Center for Research in Econometric Analysis of Time Series
Junior Fellows:

David Skovmand, ASB-AU
Stig Vinther Møller, ASB-AU

PhD students:

Stefan Holst Bache
Mateusz P. Dziubinski
Eske Stig Hansen
Christian Bach Kristensen
Johannes Tang Kristensen
Anders B. Kock
Frank S. Nielsen
Thomas Quistgaard Pedersen
Zhenjiang Qin
Torben B. Rasmussen
Leonidas Tsiara, ASB-AU
Yukai Yang

MSc students:

Kenneth Dencker
Niels H. Dall-Hansen
Stephanie Røpcke
Jeppe Overbeck Petersen

Visitors and Visiting PhD students:

Joerg Breitung, Bonn
Javier Hualde, Public University of Navarra
Gilles Teyssiere, Paris

Ganeshkumar Munnorcode, Stockholm (PhD-stud)
Cristina Amado, Stockholm (PhD-stud)
Paolo Santucci de Magistris, Pavia (PhD-stud)

Administrative staff:

Martha Berdiin, Center Administrator
Birgitte Højklint, Secretary
Niels Hørstrup, Accountant

Other participants:

Head of School, Prof. Per Baltzer Overgaard

