

Mini Workshop  
13.15 - 16.15  
10 March, 2009

“Cointegration, Fractional Processes, and Long Memory”

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 Teyssiere, CREATES  
"Increment Ratio Statistic for Long Range Dependence and Unit Root"
- 18.00 Dinner at Restaurant Italia

List of Participants:

1. Niels Haldrup
2. Allan Würtz
3. Timo Teräsvirta
4. Anders Bredahl Kock
5. Paolo Santucci
6. Kasia Łasak
7. Søren Johansen
8. Robinson Kruse
9. Thomas Quistgaard Pedersen
10. Charlotte Christiansen
11. Bent Jesper Christensen
12. Gilles Teysiere
13. Michael Sørensen
14. Carsten Tanggaard
15. Asger Lunde
16. Tom Engsted
17. Frank S. Nielsen
18. Anders Rahbek
19. Christian M. Dahl
20. Johannes Tang Kristensen
21. Almut Veraart
22. Niels H. Dall-Hansen
23. Peter Hansen
24. Jeppe Overbeck Petersen
25. Stephanie Röpcke
26. Kevin Yukai Yang
27. Lasse Jæger
  
28. Joerg Breitung
29. Javier Hualde