BU 2019 Pi-day Econometrics Conference

Program and directions

Location		**Breakfast and lunch**	**Room 416, 270 Bay State Road--see direction**
		Conference sessions	**Room 326, CAS -- see direction**
14-Mar	**Breakfast**	**8:45-9:15**	
	Opening	**9:20**	
	Session 1	**9:30-10:45**	Session Chair: Zhongjun Qu
		Jushan Bai	Estimation and Inference of Change Points in High-Dimensional Factor Models
		Yohei Yamamoto	Testing for Speculative Bubbles in Large-Dimensional Financial Panel Data Sets
		Luis Filipe Martins	Tests for Segmented Cointegration: An Application to US Governments Budgets
	Session 2	**11:00-12:40**	Session Chair: Cecilio Tamarit
		Seong Yeon Chang	A New Test In Predictive Regressions Allowing For Structural Breaks
		Rasmus T. Varneskov	Consistent Inference for Predictive Regressions in Persistent Economic Systems
		Robert Taylor	Detecting Regimes of Predictability in the U.S. Equity Premium
		Jean-Marie Dufour	Simple estimators for higher-order stochastic volatility models and forecasting
	Lunch break	**12:40-1:40**	
	Session 3	**1:40-3:20**	Session Chair: Jean-Jacques Forneron
		Serena Ng	FRED-QD: A Quarterly Database for Macroeconomic Research
		Mariam Camarero	Twin deficits from a GVAR perspective
		Guido Kuersteiner	Central Limit Theory for Combined Cross-Section and Time
		Mingli Chen	Panel Threshold Model with Latent Group Structures
	Session 4	**3:40-5:20**	Session Chair: Hiroaki Kaido
		Mohitosh Kejriwal	Bootstrap Procedures for detecting Multiple Persistence Shifts in a Heteroskedastic Time Series
		Giuseppe Cavaliere	Bootstrapping non-stationary stochastic volatility
		Jingjing Yang	Fixed-smoothing Asymptotics of an Exactly (Almost) Unbiased Long Run Variance Estimator in Hypothesis Testing
		Tim Vogelsang	Inference in Time Series Models using Smoothed Clustered Standard Errors
	Dinner	**6:00-9:00**	

15-Mar	**Breakfast**	**8:45-9:20**	
	Session 5	**9:30-10:45**	Session Chair: Ai Deng
		Tatsushi Oka	Indirect Inference with a Non-Smooth Criterion Function
		Adam McCloskey	Inference on Winners
		Zhongjun Qu	Sieve Estimation of Options Implied State Price Density
	Session 6	**11:00-12:15**	Session Chair: Gabriel Rodríguez
		Josep Lluis Carrion-i-Silvestre	Testing for multiple level shift in I(1) non-stationary processes
		Tatsuma Wada	Out-of-Sample Forecasting of Foreign Exchange Rates: The Band Spectral Regression and LASSO
		Jiawen Xu	Forecasting using common factors with parameter instability
	Lunch break	**12:15-1:30**	
	Session 7	**1:30-2:45**	Session Chair: Lola Gadea
		Sungju Chun	Can structural changes in the persistence of the forward premium explain the forward premium anomaly
		Dukpa Kim	Statistical Tests of a Simple Energy Balance Equation in a Synthetic Model of Cotrending and Cointegration
		Francsico Estrada	Attribution of climate change to anthropogenic factors using econometric methods
	Session 8	**3:00-4:15**	Session Chair: Aparna Sengupta
		Antonio Montañes	Structural breaks and pitfalls in testing for long run relationships
		Julian Chan	Reading China: Predicting Policy Change with Machine Learning
		Alessandro Casini	Theory of Evolutionary Spectra for Heteroskesdasticity and Autocorrelation Robust Inference in Possibly Misspecified and Nonstationary Models