

12th Annual *Advances in Econometrics* Conference
Vector Autoregressive Models: New Developments and Applications
Dallas, Texas
SMU

November 2 – 4, 2012

Co-sponsors: Research Department of Federal Reserve Bank of Dallas
Department of Economics and Richard B. Johnson Center for Economic Studies, SMU
Conference Organizers: Lutz Kilian (Michigan), Anthony Murphy (Dallas Fed), Tom Fomby (SMU)

Schedule

Friday, November 2

<u>Time</u>	<u>Event</u>	<u>Location</u>
6:15 PM	Meet at Hotel Desk for transport to dinner	Radisson Hotel 6060 North Central Expressway Dallas, TX 75206 214-750-6060
6:30 – 8:30 PM	Welcoming Dinner Tom Fomby – Senior Co-editor Advances in Econometrics Emerald Publishing, Ltd.	Blue Mesa Grill 7700 West NW Hwy. Dallas, Texas 75225 214-378-8686

Saturday, November 3

<u>Time</u>	<u>Event</u>	<u>Location</u>
8:30 AM	Meet at Hotel Desk for transportation to conference	Radisson Hotel
8:45 – 9:25 AM	Continental Breakfast	110 DLS Bldg. DLS = Dedman Life Sciences
9:25 – 9:30 AM	Welcome Tom Fomby	110 DLS Bldg.
9:30 – 10:15 AM	Panel VAR Models Fabio Canova, EUI Florence Matteo Ciccarelli, European Central Bank	110 DLS Bldg.

<u>Time</u>	<u>Event</u>	<u>Location</u>
10:15 – 10:30 AM	Coffee Break	110 DLS Bldg.
10:30 – 11:15 AM	Testing for Common Cycles in Non-Stationary VARs with Varied Frequency Data Thomas B. Gotz, Maastricht University, SBE Alain Hecq, Maastricht University, SBE Jean-Pierre Urbain, Maastricht University, SBE	110 DLS Bldg.
11:15 – 12:00	Nonparametric Vector Autoregressions: Specification, Estimation, and Inference Ivan Jeliazkov, University of California at Irvine	110 DLS Bldg.
12:00 – 2:00 PM	Lunch Break and walking tour of campus	110 DLS Bldg.
2:00 – 2:45 PM	Using Co-movements to Forecast Commodity Prices Ken West, University of Wisconsin	110 DLS Bldg.
2:45 – 3:30 PM	Identification via Heteroskedasticity Helmut Lutkepohl, DIW Berlin	110 DLS Bldg.
3:30 – 3:45 PM	Coffee Break	110 DLS Bldg.
3:45 – 4:30 AM	Threshold Vector Autoregressions Kirstin Hubrich, European Central Bank Timo Terasvirta, Aarhus University	110 DLS Bldg.

Return to Radisson Hotel to Freshen Up for Dinner
Transportation will be provided from Hotel to Meadows Museum

5:30 – 6:30 PM (Optional)	Informal Tour of Meadows Museum For Current Exhibitions see http://smu.edu/meadowsmuseum/exhibitions_current.htm	Meadows Museum of Art, SMU Campus
6:30 – 7:00 PM	Wine and Cheese Mixer	Founders Room Meadows Museum

7:00 – 8:30 PM

Dinner in Appreciation
of Authors and
Chris Sims, 2011 Nobel Prize Laureate in Economics
(By Invitation Only; Business Attire Please)

Jones Hall
Meadows Museum

Return to Radisson Hotel for the night

Sunday, November 4

<u>Time</u>	<u>Event</u>	<u>Location</u>
8:45 AM	Meet at Hotel Desk for transportation to conference	Radisson Hotel
9:00 – 9:30 AM	Continental Breakfast	110 DLS Bldg.
9:30 – 10:15 AM	Unit Roots, Co-Integration, and Pre-testing in VAR Models Elena Pesavento, Emory University Nikolay Gospodinov, Concordia University Ana-Maria Herrera, University of Kentucky	110 DLS Bldg.
10:15 - 10:30 AM	Coffee Break	110 DLS Bldg.
10:30 - 11:15 AM	FAVAR versus Large-Scale BVAR Forecasting Domenico Giannone, Free University Brussels	110 DLS Bldg.
11:15 – 12:00 AM	Multivariate Dynamic Probit Models: An Application to Financial Crises Mutation Bertrand Candelon, Maastricht University Elena-Ivona Dumitrescu, University of Orleans and Maastricht University Christophe Hurlin, University of Orleans Franz C. Palm, Maastricht University	110 DLS Bldg.
12:00 - 12:10 AM	Closing Remarks and Feedback Box Lunches provided; Transportation to Airport	110 DLS Bldg.

Papers Accepted to Volume 31 (Subject to Review)
But Not Presented at Conference

- **Mixed Frequency Approaches for Vector Autoregressions** – Eric Ghysels, Univ. of North Carolina; Massimiliano Marcellino and Claudia Foroni, EUI Florence
- **The Relationship of VAR and DSGE Models** – Raffaella Giacomini, UCL
- **DSGE Forecasts versus VAR Forecasts** – Barbara Rossi, Pompeu Fabra
- **Evaluating the Predictive Accuracy of VAR Models** – Todd Clark, Cleveland Fed; Mike McCracken, St. Louis Fed