## Joint Econometrics and Statistics Seminars

### 2015-2016

11 March 2016
TBA
Speaker: Valentina Corradi (Exeter University)

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26 February 2016
TBA
Speaker: Rajen Shah (University of Cambridge)

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12 February 2016
The Practice of FX Spot Trading and Competition amongst Liquidity Providers
Speaker: Roel Oomen (LSE)

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29 January 2016
TBA
Speaker: Andrew Harvey (University of Cambridge)

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15 January 2016
Structural Change Detection for M-estimation Regression Under Time Series Non-stationarity
Speaker: Weichi Wu (UCL)

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11 December 2015
TBA
Speaker: Denis Nekipelov (UC Berkeley)

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04 December 2015
Data-driven GMM test for parameter instability
Speaker: Stepana Lazarova (Queen Mary University)

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27 November 2015
Welfare Analysis for Discrete Choice with Interval-Data on Income
Speaker: Ying-Ying Lee (Oxford University)

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20 November 2015
Nonparametric Insturmental Variable Estimation under Monotonicity
Speaker: Daniel Wilhelm (UCL)

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13 November 2015
Estimation of Nonlinear Panel Modles with Multiple Unobserved Effects
Speaker: Mingly Chen (University of Warwick)

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23 October 2015
Unconditional Transformed Likelihood Estimation of Time-Space Dynamic Panel Data Models
Speaker: Sebastian Kripfganz (University of Exeter Business School)

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16 October 2015
Robust Confidence Regions for Incomplete Methods
Speaker: Hiroaki Kaido (Boston University)

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**2014-2015**

10 October 2014 CANCELLED (rescheduled for 12 December)
Mechanism Design for Data Science
Denis Nekipelov (UC Berkeley)

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24 October 2014
On Size and Power of Heteroskedasticity and Autocorrelation Robust Tests
David Preinerstorfer (University of Vienna)

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07 November 2014
Inference and Homogeneity in Large Dynamic Panels with Strong Cross Sectional Dependence
Marcia Schafgans (LSE)

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14 November 2014
CEMMAP Conference

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21 November 2014
Establishing the Coherency of Dynamic LDV Modles
Vassilis Hajivassiliou (LSE)

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28 November 2014
TBA
Abhimanyu Gupta (Essex University)

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05 December 2014
Nonparametric Analysis of Two-Sided Markets: An Application to Local American Newspapers
Senay Sakullu (Bristol University)

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12 December 2014 (rescheduled from 10 October)
Mechanism Design for Data Science
Denis Nekipelov (UC Berkeley)

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**2013-2014**

Friday 14 March
TBA
Federico Martellosio (University of Surrey)

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Friday 28 February
TBA
Weining Wang (Humboldt University of Berlin)

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Friday 21 February
TBA
Menelaos Karanasos (Brunel University)

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Friday 14 February
TBA
John Aston (University of Warwick)

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Friday 31 January 2014

"Signal detection in high dimension"
Alexei Onatski (University of Cambridge) (joint paper with Marc Hallin and Marcelo Moreira)

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Friday 13 December 2013
TBA
Francesca Rossi (Southampton University)

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Friday 06 December 2013 (This seminar is postponed till Lent Term)
"A test for poolability in large samples"
Marcia Schafgans (LSE)

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Friday 29 November 2013
"Extending the scope of cube root asymptotics"
Tai Otsu (LSE) (with Myung Hwan Seo, LSE)

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Friday 22 November 2013
"Efficient Inference with Time-Varying Identification Strength"
Otilia Boldea (Tilburg University)

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Thursday 14 November 2013
Title TBA
Estate Khmaladze (Victoria University of Wellington)

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Friday 25 October 2013
"Endogenous Spatial Weights"
Arnab Bhattacharjee (Heriot-Watt University)

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Friday 11 October 2013
"Identification of Simultaneous Equation Models"
Phil Haile (Yale University)

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**2012-2013**

01 August 2013
TBA
Christian Brownlees (Universitat Pompeu Fabra, Barcelona)

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08 March 2013
TBA
Raffaella Giacomini (UCL)

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22 February 2013
TBA
Howell Tong (LSE)

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15 February 2013
Risk-parameter estimation in volatility models
Christian Francq (Université Lille 3)

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18 January 2013
Nonparametric Duration IV Methods

Petyo Bonev (University of Mannheim)

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07 December 2012
Maximum likelihood estimation for conditional distribution single-index models under censoring (joint with Ewa Strzalkowska-Kominiak)
R. Cao (University of Coruna)

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23 November 2012
Testing for breaks in non-parametric regression models with dependence
Javier Hidalgo (LSE)

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09 November 2012
Simultaneous equations models for discrete outcomes: coherence, completeness, and identification
Adam Rosen (UCL)

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26 October 2012
Bootstrapping Time Series: Some Recent Developments
S. Paparoditis (University of Cyprus)

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12 October 2012
The Lasso for High-Dimensional Regression with a Possible Change-Point
Myung Seo (LSE)

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05 October 2012
Identification, Data Combination and the Risk of Disclosure
Tatiana Komarova (LSE)

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