A conference in honour of Andrew Harvey's 65 year

Hosted by: Oxford-Man Institute, University of Oxford

Held at OMI, Eagle House, Walton Well Road, Oxford OX2 6ED

Preliminary Programme, as of 23rd May, 2012

Friday, June 29, 2012	
10:30-10:55	Registration and coffee/tea with pastries, Common Room, OMI
10:55-11:00am	**Opening Remarks & Welcome, AHL Lecture Theatre**
11:00am-12:30pm	**Session I, AHL Lecture Theatre** Chair: Richard J. Smith (University of Cambridge) **Francis X. Diebold,** (University of Pennsylvania) *"A Markov-Switching Multifractal Duration Model with Application to US Equity Trading"* (with Fei Chan and Frank Schorfheide) **Esther Ruiz**, (Universidad Carlos III de Madrid) *"On the issue of how many variables to use when estimating common factors using the Kalman filter"* (with Pilar Poncela)
12:30-1:30pm	Lunch, Common Room, OMI
1:30-3:00pm	**Session II, AHL Lecture Theatre** Chair: Mark Salmon (University of Cambridge) **Jukka Nyblom,** (University of Jyväskylä) ***"****Improving frequentist prediction intervals for AR models by simulation"* (with Jouni Helske) **Tommaso Proietti**, (University of Sydney Business School) *"Generalised autocovariance functions"* (with Alessandra Luati)
3:00-3:30pm	Refreshment Break, Common Room, OMI
3:30-5:00pm	**Session III, AHL Lecture Theatre** Chair: Oliver Linton (University of Cambridge) **Piet de Jong,** (Macquarie University) *"Inferring and predicting global temperature trends"* **Fabio Busetti,** (Bank of Italy) *"On detecting end-of-sample instabilities"*

Friday, June 29, 2012 cont.	
5:00-6:30pm	Poster Session with champagne, Common Room, OMI
	F Javier Fernández-Macho, (University of the Basque Country, UPV/EHU) *"Stochastic Surface Models for Commodity Futures: A 2D Kalman Filter Approach"*
	Colin McKenzie, (Sciences Po, Paris) *"Do Income Tax Changes Affect the Seasonality of Births and Marriages in Japan?"* (with Kei Sakata)
	Simon Peters, (University of Manchester) *"The Long Run Effects of the Working Hour Restriction" (with P Middleditch)*
	Davide Delle Monache, (Università di Roma-Tor Vergata) *"The AR vs ARMA model to approximate a long-memory process"*
	Vitaliy Oryshchenko, (Nuffield College, INET, University of Oxford) *"Estimation based on uniformity and independence of probability integral transforms"*
	Luiz Hotta, (University of Campinas, Brazil) *"Polyhazard models with dependent causes"* (with Rodigo Tsai)
	Pablo Marshall, (Pontificia Universidad Católica de Chile) *"Dynamic Models for the Estimation of Customer Lifetime Value in Non-Contractual Settings"*
	Pedro Valls, (São Paulo School of Economics, CEQEF/FGV) *"Dynamic factor modelling of the Brazilian term structure"*
7:00pm-	Dinner at Somerville College, University of Oxford, Woodstock Road, Oxford OX2 6HD

Saturday, June 30, 2012	
8:30-9:00am	Coffee/Tea with pastries, Common Room, OMI
9:00-10:30am	**Session IV, AHL Lecture Theatre** **Chair:** TBC **James H. Stock**, (Harvard University) *"State-dependent models for inflation forecasting"* (with Andrea Stella) **Giuliano De Rossi**, (UBS) *"Measuring the tracking error of exchange traded funds : an unobserved components approach"*
10:30-10:45am	Refreshment Break, Common Room, OMI
10:45-1:00pm	**Session V, AHL Lecture Theatre** **Chair:** Herman K. van Dijk (Erasmus School of Economics and VU University) **Neil Shephard,** (University of Oxford) *"Even Bayesians can be wrong: robust inference on parameters for state space models via particle filters"* (with Arnaud Doucet) **Simon Godsill,** (University of Cambridge) *"Bayes optimal state inference for skewed alpha stable Levy processes using the mean and scale mixture Kalman filter"* **Enrique Sentana** (CEMFI, Madrid) *"Dynamic specification tests for static factor models"* (with Gabriele Fiorentini)
1:00-2:00pm	Lunch, Common Room, OMI
2:00-4:15pm	**Session VI, AHL Lecture Theatre** **Chair:** Alexei Onatski (University of Cambridge) **Charles R. Nelson,** (University of Washington) *"The superiority of the LM test in finite samples in a class of widely used models when identification is weak"* (with Jun Ma) **Siem Jan Koopman,** (VU University Amsterdam) *"A forty-year assessment of forecasting the Boat Race"* (with Geert Mesters) **Garry Phillips,** (Cardiff University) *"Bootstrap, Jackknife and COLS: bias and mean squared error in estimation of autoregressive models"* (with Gareth D. Liu-Evans)
4:15-4:30pm	**Closing Statements, AHL Lecture Theatre**

Notes:

The Oxford-Man Institute thanks Man Group plc for the extraordinary support it gives to all of the OMI activities.

This conference has also been supported by:

The Bank of England and

The Journal of Applied Econometrics