

Applied Time Series Econometrics Workshop 4
Friday, April 3, 2009
Research Division, Federal Reserve Bank of St. Louis

- 9:00 a.m. Continental Breakfast and Coffee
- 9:30 a.m. **Vadim Marmer, University of British Columbia**
Optimal Comparison of Misspecified Moment Restriction Models
- 10:15 a.m. **Dukpa Kim, University of Virginia**
Likelihood Based Joint Test for the Exogeneity and the Relevance of Instrumental Variables
- 11:00 a.m. Coffee Break
- 11:15 a.m. **Robert Lieli, University of Texas**
On the Recoverability of Forecasters' Preferences
- 12:00 p.m. Lunch
- 12:45 p.m. **Mike McCracken, Federal Reserve Bank of St. Louis**
Nested Forecast Comparisons: A New Approach to Testing Equal Accuracy
- 1:30 p.m. **Emma Iglesias, Michigan State University**
Testing for Breaks Using Alternative Observations
- 2:15 p.m. Break
- 2:45 p.m. **Ulrich Müller, Princeton University**
Low-Frequency Robust Cointegration Testing
- 3:30 p.m. **Ivana Komunjer, University of California, San Diego**
Identification Issues in DSGE Models
- 4:15 p.m. **Giuseppe Ragusa, University of California, Irvine**
Existence and Uniqueness of Semiparametric Projections: Applications to Semiparametric Efficiency
- 5:00 p.m. Adjourn
- 7:00 p.m. Conference Dinner, Lucas Park Grille