

Conference in Honour of Peter Michael Robinson's 60th Birthday

Location: Michio Morishima Room (R505)
5th Floor, LSE Research Laboratory
Lionel Robbins Building
Entrance in 10 Portugal Street
London WC2A 2AE

Organizers: Oliver Linton, Miguel Delgado and Javier Hidalgo
Assistant: Sue Kirkbride (s.kirkbride@lse.ac.uk, 020 7955 7509)

DAY ONE – Friday 25th May 2007

9:15 – 9:30 **OPENING AND WELCOME**
Oliver Linton and Javier Hidalgo

SESSION 1 (Chair: Ignacio Lobato)

9:30 – 10:20 **Cheng Hsiao**
Parametric, Semi-parametric and Nonparametric Assessment of
Mother's Working Status on Childhood Obesity

10:30 – 11:20 **Whitney Newey**
Choosing the number of Moments in Conditional Moment Restriction
Models

11:30 – 12:00 **Coffee Break**

12:00 – 12:50 **Andrew Chesher**
Partial Identification with Discrete Outcomes

13:00 – 14:30 **LUNCH**

SESSION 2 (Chair: Domenico Marinucci)

14:30 – 15:20 **Murad Taqqu**
Self-Similar Stable Processes and Flows

15:30 – 16:20 **Rainer Dahlhaus**
Statistical Inference for Locally Stationary Processes

16:30 – 17:00 **Coffee Break**

17:00 – 17:50 **Hans Künsch**
A Random Walk Through 25 Years of Time Series Analysis

DINNER **Reception** **18:00 – 19:00** **in the Senior Common Room**
 Dinner **19:00 – 22:00** **in the Senior Dining Room**

DAY TWO – Saturday 26th May 2007

SESSION 1 (Chair: Paolo Zaffaroni)

9:30 – 10:20 Peter Phillips
Long Memory and Long Run Variation

10:30 – 11:20 Peter Hall
Bootstrap Aggregation for Cross-Validation and Inference Under Constraints

11:30 – 12:00 Coffee Break

12:00 – 12:50 Yuzo Hosoya
Inference on Transformed Stationary Time Series

13:00 – 14:30 LUNCH

SESSION 2 (Chair: Carlos Velasco)

14:30 – 15:20 Donald Andrews
Hybrid and Size-Corrected Subsample Methods

15:30 – 16:20 Xiaohong Chen
Efficient Estimation of Sequential Moment Restrictions Containing Unknown Functions

16:00 Peter Robinson