One of the highlights of the two weeks celebrating the jubilee of the Econometric Institute is the conference "50 Years of Econometrics". In the tradition of our institute, the areas covered are Econometrics, Finance, Marketing, Operations Research, and Statistics.

Dates: Friday, June 9 and Saturday, June 10

The following world renowned speakers have been invited and have confirmed their participation to this conference:

- Trevor Hastie (Department of Statistics at Stanford University, USA)
- Hashem Pesaran (Trinity College, University of Cambridge)
- Allan Timmermann (Department of Economics University of California, San Diego)
- Peter Hall (Mathematical Sciences Institute, Australian National University, Canberra)
- Blake LeBaron (International Business School, Brandeis University)
- Robert Kohn (Faculty of Commerce and Economics, University of New South Wales)
- Jan de Leeuw (University of California at Los Angeles)
- Adrian Pagan (Australian National University and Queensland University of Technology)
- Zeger Degraeve (London Business School)

This conference is aimed at anyone from the fields above who wants to be updated with the current state-of-the-art as seen by the world's international top researchers. All lectures are plenary. A special poster session is organized to which participants can contribute.

Registration and fees

Registration is closed.

Important dates

Date	
March 31, 2006	Deadline for submissions
April 15, 2006	Paper acceptance notification
May 13, 2006	- Early registration closes - Registration deadline for presenting authors
June 1, 2006	Registration closes
June 9 - 10, 2006	Conference

Preliminary program

Friday, June 9, 2006

8:30-9:25	Coffee and registration
9:25-9:30	Opening
Session 1	Chair: Herman van Dijk
9:30-10:05	Hashem Pesaran (University of Cambridge) *Testing Predictability for Serially Dependent Multicategory Data*
10:05-10:40	Trevor Hastie (Stanford University) *Regularization Paths*
10:40-11:05	Coffee break
Session 2	Chair: Dick van Dijk
11:05-11:40	Robert Kohn (University of New South Wales) *Efficient Bayesian Inference for Gaussian Copula Regression Models*
11:40-12:05	Ana Beatriz Galvao (Bank of Portugal) *The Changing Effect of the Yield Curve on GDP Growth*
12:05-12:30	Julia Giese (Nuffield College, University of Oxford) *Level, Slope, Curvature: The Yield Curve's Derivatives and Their Relations to Macro Variables*
12:30-13:50	Lunch
Session 3	Chair: Philip Hans Franses
13:50-14:25	Allan Timmermann (University of California San Diego) *Predictability of Stock Returns and Asset Allocation under Structural Breaks*
14:25-14:50	Alvaro Escribano (Universidad Carlos III de Madrid) *Investment Climate Asessment on Productivity and Allocative Efficiency: Effects on Exports, Foreign Direct Investment, Wages and Employment. Analysis Based on Firm Level Data from Chile 2001-2003*
14:50-15:15	Stuart McLeay (University of Wales, Bangor) *Modelling the Longitudinal Properties of Financial Ratios*
15:15-16:00	**Poster Session 1** and tea break
Session 4	Chair: Patrick Groenen
16:00-16:35	Jan de Leeuw (University of California Los Angeles) *Geometric Representation of Multivariate Data Frames*
16:35-17:10	John Geweke (University of Iowa) *Instrumental Variables, Simultaneity and Mixed Estimation: Retrospective and Prospective*

Saturday, June 10, 2006

Session 5	Chair: Albert Wagelmans
9:30-10:05	Blake LeBaron (Brandeis University) *Time Scales, Agents, and Empirical Finance*
10:05-10:40	Zeger Degraeve (London Business School) *A New Dantzig-Wolfe Reformulation and Branch-and-Price Algorithm for the Capacitated Lot Sizing Problem with Set Up Times*
10:40-11:05	Coffee break
Session 6	Chair: Dennis Fok

11:05-11:30	Wilco van den Heuvel (Erasmus University Rotterdam) *Error Bounds for a Class of Heuristics for the Economic Lot-Sizing Problem*
11:30-11:55	Marcelo Medeiros (Pontifical Catholic University of Rio de Janeiro) *A (Semi-)Parametric Functional Coefficient Autoregressive Conditional Duration Model*
11:55-12:30	Michael Keane (Yale University) *Dynamic Structural Models in Economics and Marketing*
12:30-13:50	Lunch
Session 7	Chair: Richard Paap
13:50-14:25	Adrian Pagan (Australian National University and Queensland University of Technology) *The Econometric Analysis of Constructed Binary Random Variables*
14:25-14:50	Frank Kleibergen (Brown University) *Subset Statistics for the Linear IV regression models*
14:50-15:15	Werner Ploberger (University of Rochester) *Optimal Tests for Markov-Switching Parameters*
15:15-16:00	**Poster Session 2** and tea break
Session 8	Chair: Herman van Dijk
16:00-16:35	Peter Hall (Australian National University) *Labour Market Modelling and Hypothesis Testing for Functional Data*

Venue

Erasmus Expo and Congress Centre, Woudestein Campus, Erasmus University Rotterdam, Rotterdam, The Netherlands.

» Information about the location and directions