

Econometric workshop
in honour of [Jack Johnston](#)'s centenary

12th of May 2023, Manchester, UK.

10.00-10.15		<i>Welcome by the workshop organisers</i>
10:15 - 11:00	Frank Windmeijer	The robust F-statistic as a test for weak instruments
11:00 - 11:45	Indeewara Perera	Bootstrap specification tests for GARCH processes with nuisance parameters on the boundary
11:45 - 13:00		<i>Lunch</i>
13:00 - 13:45	Ana Galvão	Sovereign defaults: a panel binary conditional forecasting approach
13:45 - 14:30	Anna Simoni	Bayesian bi-level sparse group regressions for macroeconomic forecasting
14:30 - 15:15		<i>Coffee</i>
15:15 - 16:00	Jia Chen	Estimating time-varying networks for high-dimensional time series
16:00 - 16:45	Alexei Onatskiy	Trace test for high-dimensional cointegration
19.00 - open		<i>Dinner</i>

Zoom details:

<https://zoom.us/j/94313465626>

Meeting ID: 943 1346 5626

Passcode: 100