

The Department of Econometrics & Business Statistics

at Monash University

invites you to attend a one-day workshop on

Recent Trends and Advances in Econometrics

Sunday, July 10th 2011

**TO REGISTER please
RSVP by July 5th, with
your name and
institution to:**
econometrics@monash.edu

**For any program
enquiries please contact
Professor Mervyn
Silvapulle at:**
Mervyn.silvapulle@monash.edu

VENUE:

**Building H, Lecture
theatre H 1.26, Caulfield
Campus,
MONASH UNIVERSITY.**
Campus map is available at:
<http://www.monash.edu.au/pubs/maps/2-Caulfieldcolour.pdf>



ATTENDANCE IS FREE

The Program

- | | |
|---------------|---|
| 9.30 – 10.00 | Arrival (Tea & Coffee) |
| 10.00 – 11.00 | Oliver Linton, London School of Economics, UK
Title: Nonparametric estimation of a polarization measure |
| 11.00 - 11.30 | Tea/coffee |
| 11.30 – 12.30 | Xiaohong Chen, Yale University, USA
Title: Sensitivity Analysis in a Semiparametric Probability Model: A Partial Identification Approach |
| 2.00 – 3.00 | Javier Hidalgo, London School of Economics, UK
Title: Specification for Lattice Processes |
| 3.00 – 3.30 | Tea/coffee |
| 3.30 – 4.30 | Andrew Patton, Duke University, USA
Title: Modelling Dependence in High Dimensions with Factor Copulas |
- Note: Morning and afternoon tea/coffee will be provided.
Please register by July 5.



MONASH University
Business and Economics