



The
University
Of
Sheffield.

Department
Of
Economics.



ROYAL
ECONOMIC
SOCIETY

Sheffield Advances in Econometrics Workshop

Pam Liversidge Building, Design Studio 1 (D05 and D06)
Access on Newcastle St or through Sir Frederick Mappin Building, Mappin Street
University of Sheffield

Tuesday 24 May 2022

Programme

10.00-10.20	Arrival and refreshments
10.20-10.30	Welcome by the workshop organizers

Morning Session	
10.30-11.15	Laura Coroneo – University of York Title: Density forecast comparison in small samples
11.15-12.00	Roderick McCrorie – University of St Andrews Title: TBC
12.00-12.45	Alastair Hall – University of Manchester Title: Bootstrap methods for impulse responses obtained by local projections
Session Chair: Emily Whitehouse, University of Sheffield	

12.45-13.45	Lunch
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Afternoon Session 1	
13.45-14.30	Degui Li – University of York Title: Estimating time-varying networks for high-dimensional time series
14.30-15.15	Liudas Giraitis – Queen Mary University of London Title: Further notes on heteroskedastic noises
Session Chair: Kanchana Nadarajah, University of Sheffield	

15.15-15.45	Coffee
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Afternoon Session 2	
15.45-17.00	Keynote: Frank Windmeijer – University of Oxford Title: Selecting valid instrumental variables in linear models with multiple exposure variables: Adaptive Lasso and the Median-of-Medians estimator
Session Chair: Indee Perera, University of Sheffield	