Waseda Seminar on Time Series and Statistical Finance

November 2, 2007
At Waseda University International Center

(1) 13:10 – 14:00
Unit Root Tests under Sequential Sampling
K. Nagai (Yokohama National University),
K. Hitomi (Kyoto Institute of Technology) and
Y. Nishiyama (Kyoto University)

(2) 14:10 – 15:00
Non-Gaussian HOC Testing and Its Applications
Yu Liu and Zhongjie Xie (Peking University)

(3) 15:10 – 16:00
Analyzing large panels of time series data: the general dynamic factor model
Marc Hallin (Universite Libre de Bruxelles)

(4) 16:00 – 17:00
Integrated Discussion for (1) – (3)

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