Workshop on Bubbles and Crashes

Workroom 2, The Diamond, University of She eld

Wednesday 15th May

10:00-10:25am	Co ee and Registra on
10:25-10:30am	Welcome

Session 1: Econometric Methods	
10:30-11:20	– Lancaster University “Bubbles and Crashes: A Tale of Quan les”
11:20-12:10	– University of Essex “Using Covariates to Improve the E cacy of CUSUM Bubble Monitoring Procedures”
Session Chair: Emily Whitehouse	

12:10-13:00	Lunch

Session 2: Housing and Energy Markets	
13:00-13:50	– Norges Bank
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Session Chair: /ÁÆCE	

14:40-15:05	Co ee break

Session 3: Financial Markets	
15:05-15:55	– Aarhus University “The Anatomy of Machine Learning-Based Por ato - n f
	– University of No ngham “Unit root tests for explosive financial bubbles in the presence of determinis c level shi s”
Session Chair: TBC	