Informal Workshop

organised jointly with the University of Leicester

Simulation and Heavy Tails Modelling in Macroeconomics

Friday, 6 July 2012

Venue: Rockefeller 339, UCL Medical School Building, 74 Huntley Street,
London WC1E 6AU

Programme

11.45-12.00	Introduction: why are we here? - Wojciech Charemza (University of Leicester)
12.00-13.00	Simulated minimum distance estimators: in search of distribution of inflation. - Wojciech Charemza (University of Leicester), Svetlana Makarova and Yuanyuan Wang (UCL SSEES)
13.00-14.00	The method of simulated quantiles. - David Veredas (Universite Libré, Brussels; joint with Yves Dominicy)
14.00-14.45	*Lunch break* (sandwiches and tea/coffee will be provided)
14.45-15.45	Minimum distance estimation of stable distributions. - Zhaozhi Fan (Memorial University of Newfoundland)
15.45-16.45	Generating tempered random variates from mixture representation. - Piotr Jelonek (University of Leicester)
16.45-	*Discussion*

All welcome. No registration required.

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