

**ESRC Workshop on
“Predictive Regression Models: Theory and Applications to Returns”**

Wivenhoe House Hotel, University of Essex, September 9th 2019

Programme

9:15am-9:45am Registration and Coffee (Hopper Room)

Session 1 (Woods Room)

9:45am-10:30am **Matei Demetrescu** (Christian-Albrechts-University of Kiel) “Testing the predictability of stock returns with smoothly varying deterministic mean” (joint with Mehdi Hosseinkouchak).

10:30am-11:15am **Amit Goyal** (University of Lausanne) “Anomalies and False Rejections” (joint with Tarun Chordia and Alessio Saretto).

11:15am-11:45am **TEA AND COFFEE BREAK (Hopper Room)**

Session 2 (Woods Room)

11:45am-12:30pm **Paulo Rodrigues** (Bank of Portugal) “Long-Run Predictability Revisited” (joint with Matei Demetrescu and Robert Taylor).

12:30pm-1:15pm **Peter Boswijk** (University of Amsterdam) “The role of conditioning in predictive regressions”.

1:15pm-2:15pm **LUNCH BREAK (Hopper Room)**

Session 3 (Woods Room)

2:15pm-3:00pm **Robert Taylor** (University of Essex) “Simple Tests for Stock Return Predictability with Improved Size and Power Properties” (joint with David Harvey and Stephen Leybourne).

3:00pm-3:45pm **Tassos Magdalinos** (University of Southampton) “Taking Stock of Long-Horizon Predictability Tests: Are Factor Returns Predictable?” (joint with Alex Kostakis and Michalis Stammatogiannis).

3:45pm-4:15pm

TEA AND COFFEE BREAK (Hopper Room)

Session 4 (Woods Room)

4:15pm-5:00pm

Jean-Yves Pitarakis (University of Southampton) “Predictive Accuracy Testing in Nested Predictive Regressions”.

5:00pm-5:45pm

Ekaterini Panopoulou (University of Kent) “Equity premium prediction: The role of option implied information” (joint with I. Apergis and N. Voukelatos).

End of sessions

5:45pm-6:30pm

Free time

6:30pm

Workshop Dinner (by invitation only), Wivenhoe House Hotel, Private Dining Room.

The organiser, Robert Taylor, gratefully thanks the Economic and Social Research Council of the United Kingdom for their funding of this workshop under research grant ES/R00496X/1.

