Festschrift Conference in Honor of
Robert F. Engle
San Diego, June 21, 2008

(Draft Program, June 7, 2008)

Papers will be available at http://www.princeton.edu/~mwatson/EngleFestschrift.html

8:30-9:00	Continental Breakfast
9:00-9:05	Opening Remarks
9:05-10:30:	Chair, Svend Hylleberg (University of Aarhus)
	Clive W.J. Granger (UCSD) "A History of Econometrics at UCSD: A Personal Viewpoint."
	David Hendry (Oxford University) "An Automatic Test of Super Exogeneity."
	Halbert White (UCSD) "Modeling Autoregressive Conditional Skewness and Kurtosis with Multi-Quantile CAViaR."
10:30-10:45	Break
10:45-12:15	Chair, Kenneth F. Kroner (Barclays Global Investors)
	Edward Coulson (Penn State University) "Long Run Shift-Share: Modeling the Sources of Metropolitan Sectoral Fluctuations."
	Gloria Gonzalez-Rivera (UC Riverside) "Testing Dynamic Specification and Density Functional Form in Multivariate Time Series Models."
	Andrew Patton (Oxford University) "Generalized Forecast Errors, A Change of Measure, and Forecast Optimality."
12:15-1:45	Lunch

1:45-3:15	Chair, Adrian Pagan (University of New South Wales)
	James D. Hamilton (UCSD) "Macroeconomics and ARCH."
	Kenneth F. Wallis (University of Warwick) "Modeling UK Inflation Uncertainty, 1958-2006."
	Francis X. Diebold (University of Pennsylvania) "Macroeconomic Volatility and Stock Market Volatility, World-Wide."
3:15-3:30	Break
3:30-5:30	Chair, Eric Ghysels (University of North Carolina)
	Stephen Figlewski (NYU) "The Implied Risk Neutral Density for the U.S. Market Portfolio."
	Matthew Richardson (NYU) "A Multifactor, Nonlinear, Continuous-Time Model of Interest Rate Volatility."
	Neil Shephard (Oxford University) "Measuring Downside Risk - Realised Semivariance."
	Allan Timmermann (UCSD) "Volatility Regimes and Equity Returns."

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