2005 KNU, School of Economics and Trade

Econometrics Workshop

- **Date:** 09:50~12:30, Friday, 21th October, 2005
- **Place:** International Conference Room, 2nd Floor,
  College of Economics and Business Administration
  Kyungpook National University

■ Opening (09:50~10:00)

■ Kimio Morimune. 10:00~10:30
(*Kyoto University, Japan*)
- Testing Homogeneity of a Large Data Set by Bootstrapping

■ Yoshihiko Nishiyama. 10:30~11:00
(*Kyoto University, Japan*)
- A Paradox of Semiparametric Estimators with Infinite Dimensional Nuisance Parameters

■ Coffee Break (11:00~11:30)

■ Kiho Jeong and Wolfgang Haerdle. 11:30~12:00
(*Kyungpook National University, Korea*)
(*Humboldt University, Germany*)
- Nonparametric Time Series Test for Quantile Restrictions

■ Shiyi Chen and Kiho Jeong. 12:00~12:30
(*Kyungpook National University, Korea*)
(*Kyungpook National University, Korea*)
- Support Vector Regression Based GARCH Model with Application to Forecasting Financial Volatilities