



# Workshop on Bubbles and Crashes

Workroom 2, The Diamond, University of Sheffield

Wednesday 15<sup>th</sup> May

|               |                         |
|---------------|-------------------------|
| 10:00-10:25am | Coffee and Registration |
| 10:25-10:30am | Welcome                 |

| Session 1: Econometric Methods  |   |
|---------------------------------|---|
| 10:30-11:20                     | – Lancaster University<br>"Bubbles and Crashes: A Tale of Quantiles"                                      |
| 11:20-12:10                     | – University of Essex<br>"Using Covariates to Improve the Efficacy 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 |
|                                       | "             |
| Session Chair: <del>VACE</del>        |               |

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|-------------|--------------|
| 14:40-15:05 | Coffee break |
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| Session 3: Financial Markets |   |
|------------------------------|---|
| 15:05-15:55                  | – Aarhus University<br>"The Anatomy of Machine Learning-Based Portfolios"   |
|                              | – University of Nottingham<br>"Unit root tests for explosive financial bubbles in the presence of deterministic level shifts" |
| Session Chair: TBC           |   |