Workshop on Bubbles and Crashes

Workroom 2, The Diamond, University of Sheffield

Wednesday 15th May

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

Session 1: Econometric Methods	
10:30-11:20	**Efthymios Pavlidis** – Lancaster University "Bubbles and Crashes: A Tale of Quantiles"
11:20-12:10	**Robert Taylor** – University of Essex "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	**Knut Are Aastveit** – Norges Bank "Housing Bubble Scars"
13:50-14:40	**Isabel Figuerola Ferretti** – Comillas Pontifical University "Energy Crisis and Bubbles: The Case of Gas, Power and Green Hydrogen Markets"
Session Chair: Indeewara Perera	

14:40-15:05	Coffee break

Session 3: Financial Markets	
15:05-15:55	**Erik Christian Montes Schutte** – Aarhus University "The Anatomy of Machine Learning-Based Portfolio Performance"
15:55-16:45	**David Harvey** – University of Nottingham "Unit root tests for explosive financial bubbles in the presence of deterministic level shifts"
Session Chair: TBC	