

UNIVERSITY OF WESTERN ONTARIO

Canadian Econometric Study Group Conference on
Advances in Econometrics and Modelling

September 26-28, 1985

Conference Sessions

All Sessions will be held in Lecture Room A Spencer Hall

Thursday, September 26

9:00 p.m. Exuberant Times - Spencer Hall

Friday, September 27

8:30 a.m. Registration

8:45-10:30 a.m. Session I (Chairman: G. Fisher)

1. Russell Davidson and James MacKinnon
"Heteroscedasticity-Robust Tests in Regression Directions"
2. Alice Nakamura and Masao Nakamura
"Power Considerations of Certain Specification Error Tests"

Discussants: D. Poirier; D. Andrews

10:30-12:00 noon Session II (Chairman: M. McCracken)

1. K. White
"Generalized Gamma Family Regression Models for Long-Distance Telephone Call Duration"
2. Allan Gregory and Michael Sampson
"Markov Chain Tests of the Unbiasedness Hypothesis in the Forward Foreign Exchange Market"

Discussants: M. Daub; R. Baillie

12:00-1:30 p.m. Lunch

1:30-3:00 p.m. Session III (Chairman: D. Poirier)

1. Angelo Melino
"Estimation of Unit Averaged Diffusion Processes"
2. Simon Power
"Single Equation Estimators for Rational Expectations Models"

Discussants: A. Buse; D. Prescott

3:15-4:45 p.m. Session IV (Chairman: D. Card)

1. G. Anderson
"Allocating Expenditure: Demand Systems and the Consumption Function, An Integrated Approach"
2. L. Silvas-Bronsard
On the Exogeneity of Quantity Rationings in a Supply-Constrained Equilibrium"

Discussants: C. Nicol; D. Backus

Saturday, September 28

8:45-10:15 a.m. Session V (Chairman: A. Buse)

1. L. Magee
"Approximate Magnitudes of LR, W and LM Tests"
2. D. Andrews
"Random Cell Specification/Goodness-of-Fit Tests for Econometric Models"

Discussants: D. Ryan; A. L. Nagar

10:30-12:00 noon Session VI (Chairman: G. Anderson)

1. J.P. Florens, M. Mouchart & J.F. Richard
"Structural Time Series Modelling: A Bayesian Approach"
2. J.M. Dufour
"Exact Tests and Confidence Regions in Regression Models with Autocorrelated Errors:"

Discussants: F. Camacho; S. Zin

1:30-3:00 p.m. Session VII (Chairman: R. Bodkin)

1. S. Thomas & G. Mizon
"Relative Prices and Inflation"
2. A. Yatchew & L. Epstein
"Hypothesis Testing Without Functional Form Assumptions"

Discussants: A. Nakamura; J. Burbidge

3:15-4:45 p.m. Session VIII (Chairman: A. L. Nagar)

1. A. Stengos
"Limited Dependent Variables and the Supply of Labour"
2. N. Dastoor and G. Fisher
"Point-Optimal Cox Tests"

Discussants: B. Ma; F. Denton