ATELIER CANADIEN D'ECONOMETRIE/CANADIAN ECONOMETRIC STUDY GROUP

Université de Montréal
26 et 27 septembre 1986

Local 4275

PROGRAMME DES RENCONTRES

Vendredi, 26 septembre

8h00 Inscription et café

8h45 - 10h15 Session 1 (Présidente: Lise Salvas-Bronsard)

1. Michael Veall,
"Testing for a Global Maximum"
2. Aman Ullah and D. Vinod
"Flexible Production Function Estimation by Non-Parametric Kernel Estimator"

Commentateurs:
Gordon Fisher; Noxy Dastoor

10h30 - 12h00 Session II (Président: John Cragg

1. Angelo Melino and Stuart Turnbull,
"Pricing Eurobonds as Ito Processes"

2. Eric Ghysels,
"Asset Prices in an Economy with Latent Technological Shocks : Econometric Implications of a Discrete Time General Equilibrium Model"

Commentateurs:
Jean-Marie Dufour; Allan Gregory

12h00 - 14h00 Déjeuner

14h00 - 15h30 Session III (Président: Charles Beach)

1. Pierre Perron,
"Testing for a Unit Root with Non-I.I.D. Innovations"

2. Peter Phillips,
"Integration, Near Integration and Cointegration"

Commentateurs:
Stanley Zin; Russell Davidson

15h45 - 17h15 **Session IV (President: Ron Bodkin)**

1. Tom Peters,
   "The Sensitivity of Least Squares Estimators in Stochastic Difference Equations to Nonnormally Distributed Errors"

2. Robin Carter,
   "Monte Carlo Analysis of Nonparametric Estimates of t-Ratio Distributions in Dynamic Simultaneous Linear Equation Models"

Commentateurs:
Thanasis Stengos; Eden Cloutier

Samedi, 27 septembre

8h30 - 10h00 **Session V (Président: David Prescott)**

1. Marc Gaudry and Marcel Dagenais,
   "Testing the Generalized Dogit Mode-Choice Model"

2. John Cragg,
   "A Bilinear Model of Heteroskedastic Panel Data"

Commentateurs:
Chris Nicol; David Ryan; James MacKinnon

10h15 - 11h45 **Session VI (Président: Baldev Raj)**

1. Russell Davidson,
   "Stochastic Expansions for Nonlinear Models with Separate Likelihood Function"

2. Don Andrews,
   "Power in Econometric Applications"

Commentateurs:
Peter Phillips; Aman Ullah, Lonnie Magee

11h45 - 13h30 Déjeuner

13h30 - 15h00 **Session VII (Président: Adolf Buse)**

1. John Chipman,
"A Stochastic Intertemporal Model of Consumer Demand: Specification and ML Estimation"

2. Dale Poirier,
"Frequentist and Subjectivist Perspectives on the Problems of Model Building in Economics"

Commentateurs:
Gordon Anderson; Simon Power; John Cragg

15h15 - 16h45 **Session VIII (Président: John Chipman)**

1. Steven Garber,
"The Reserve-Labor Hypothesis, Short-Run Pricing Theories and the Employment-Output Relationship"

2. Joseph Altonji and John Ham,
"Variation in Employment Growth in Canada : The Role of External, National, Regional and Industrial Factors"

Commentateurs:
Pierre Siklos; Lise Salvas-Bronsard; Craig Riddell