WILFRID LAURIER UNIVERSITY

Canadian Econometrics Study Group Conference On Advances in Econometrics and Modelling

September 18 and 19, 1987

Conference Sessions

Friday, September 18

8:00 - 8:30 Registration, Coffee With Snack

8:30 - 8:45 Welcome Address, Dr. John A. Weir, President, Wilfrid Laurier University

8:45 - 10:15 a.m. Session I (Chairperson: Frank Denton)

1: Vassilis A. Hajivassiliou* and D.L. McFadden, "The Method of Simulated Moments in the Estimation of Discrete Choice Models: An Application to the Debt Repayments Crises of LDC's"

2: Thomas McCurdy and Ieuan Morgan*, "The behaviour of the basis in foreign currency futures markets"

Discussants: John Ham, Angelo Melino and John Galbraith

10:15 - 10:30 Coffee Break

10:30 - 12:00 Session II (Chairperson: James MacKinnon)

3: Werner Ploberger, Karl Kontrus and Walter Kramer*, "A Perturbation Test for Structural Stability in the Linear Regression Model"

4: Don Andrews, "Heteroscedasticity and Autocorrelation Consistent Covariance Matrix Estimation"

Discussants: Lonnie Magee and Robin Carter

12:00 - 1:30 Lunch

1:30 - 3:00 Session III (Chairperson: Allan Gregory)

5: Eric Ghysels* and Alastair Hall, "Specification Tests for Generalized Method Moments Estimators With Macro-Economic Applications"

6: Alice Nakamura and Masao Nakamura*, "Selection Bias: More Than a Female Phenomenon"

Discussants: Thanasis Stengos and Gordon Fisher

3:00 - 3:15	Coffee Break	
3:15 - 4:45	<u>Session IV</u> (Chairperson: Robin Carter)	
	7:	Ronald Bodkin, "Classical Methods in Econometrics as Methodological Conservatism"
	8:	John Knight, "The Effects of Structural Misspecification on Reduced Form Estimators"
	Discussants: Dale Poirier and Simon Power	

<u>Saturday, September 19</u>

8:30 - 8:45	Coffee With Snack	
8:45 - 10:15	<u>Session V</u> (Chairperson; Baldev Raj)	
	9:	R. Morissette and Lise Salvas-Bronsard*, "Natural Unemployment and Disequilibrium"
	10:	Chris Nicol, "Testing a Theory of Exact Aggregation"
	Discussants: David Ryan and Harry Paarsch	
10:15 - 10:30	Coffee Break	
10:30 - 12:00	<u>Session VI</u> (Chairperson: David Prescott)	
	11:	Margaret Slade, "Learning Through Price Wars: Using the Kalman Filter to Uncover Supergame Strategies"
	12:	Jerry Hausman, Whitney Newey* and J.L. Powell, "Estimation of Nonlinear Errors-in-Variables Models with Few Measurements"
	Discussants: William Veloce, Vicky Zinde Walsh and James MacKinnon	
12:00 - 1;30	Lunch	
;:30 - 3:00	<u>Session VII</u> (Chairperson: Charles Beach)	
	13:	Gregor Smith and Stan Zin*, "Testing a Government's Present-Valve Borrowing Constraint"
	14:	Marcel G. Dagenais and Jean-Marie Dufour*. "Invariance, Nonlinear Models and Asymptotic Tests"
	Discussants: Michael Veall and Tom Peters	
3:00 - 3:15	Coffee Break	

3:13 - 4:45 Session VIII (Chairperson: Jean-Marie Dufour)

15: Pierre Perron, "Test Consistency in Time Series with Varying Sampling Frequency"

16: John Cragg, "Adaption of the Jacknife to Time-Series Models"

Discussants: Andrew Rose and Whitney Newey

*Presenting Paper