

Canadian Econometrics Study Group Conference
on Advances in Econometric Theory and Modelling

October 7-9, 1988

University of Alberta
(The Banff Centre)

Acknowledgement

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University of Calgary: Department of Economics

University of Regina: Faculty of Arts

Conference Activities

Note: All sessions (and coffee/tea breaks) will be held in room MB252 (Max Bell Building).

Friday, October 7

5:30 - 7:30 p.m. Dinner

7:30 - 9:00 p.m. Session I (Chair: Adolf Buse (Alberta))

1. John L. Knight (Western), "Misspecification in Generated Regressor Models"
2. Anil K. Bera (Illinois), "Model Specification Test Through Eigenvalues"

Discussants: Vassilis A. Hajivassiliou (Yale)
Angelo Melino (Toronto)
Masao Nakamura (Alberta)

9:00 - midnight Cash bar in Solarium (Donald Cameron Hall)

Saturday, October 8

7:00 - 8:45 a.m. **Breakfast**

8:45 - 10:15 a.m. **Session II** (*Chair: Michael Sampson (Western)*)

1. Paul Rilstone (Laval) and Aman Ullah (Western), "Nonparametric Estimation of Response Coefficients"
2. Rosa L. Matzkin (Yale), "Nonparametric and Distribution-Free Estimation of Binary Choice and Threshold Crossing Models"

Discussants: Allan W. Gregory (Queen's)
Eric Ghysels (Montréal)

10:15 - 10:30 a.m. **Coffee/Tea**

10:30 - 12:00 noon **Session III** (*Chair: Kenneth J. White (UBC)*)

1. Whitney K. Newey (Princeton), "Two Step Series Estimation of Sample Selection Models"
2. Robin A.L. Carter (Western), M.S. Srivastava (Toronto), V.K. Srivastava (Lucknow) and Aman Ullah (Western), "Unbiased Estimation of the MSE Matrix of Stein-Rule Estimators, Confidence Ellipsoids and Hypothesis Testing"

Discussants: John C. Ham (Toronto)
Alice Nakamura (Alberta)

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

1:30 - 3:00 p.m. **Session IV** (*Chair: Margaret E. Slade (UBC)*)

1. Kenneth F. Kroner (Arizona), "Finding the Optimal Currency Composition of External Debt Using Multivariate ARCH"
2. Robert F. Engle (San Diego), Takatoshi Ito and Wen-Ling Lin, "Meteor Showers or Heat Waves? Heteroskedastic Intra-Daily Volatility in the Foreign Exchange Market"

Discussants: John W. Galbraith (McGill)
Harry J. Paarsch (UBC)
Richard T. Baillie (Michigan State)

3:00 - 3:15 p.m. **Coffee/Tea**

3:15 - 4:45 p.m. **Session V** (*Chair: Robin A.L. Carter (Western)*)

1. Gary Koop (Queen's), "A Bayesian Approach to Cointegration"
2. Peter C.B. Phillips (Yale), "Optimal Inference in Cointegrated Systems"

Discussants: Pierre Perron (Princeton)
Jean-Marie Dufour (Montréal)

6:30 - 9:00 p.m. **Banquet and CESG Business Meeting**

9:00 - midnight **Cash bar in Solarium**

Sunday, October 9

7:00 - 8:45 a.m. **Breakfast**

8:45 - 10:15 a.m. **Session VI** (*Chair:* Dale J. Poirier (Toronto))

1. Thomas A. Peters and William Veloce (Brock), "Robustness of Unit Root Tests in ARMA Models with Generalized ARCH Errors"
2. Halbert White (San Diego), "Some Asymptotic Results for Learning in Single Hidden Layer Feedforward Network Models"

Discussants: Baldev Raj (Wilfrid Laurier)
Lonnie Magee (McMaster)
Aman Ullah (Western)

10:15 - 10:30 a.m. **Coffee/Tea**

10:30 - 12:00 noon **Session VII** (*Chair:* W. Craig Riddell (UBC))

1. James A. Chalfant (Berkeley) and Kenneth J. White (UBC),
"Estimation of Demand Systems with Concavity and Monotonicity Constraints"
2. Michael R. Veall (McMaster) and Klaus F. Zimmermann (Mannheim),
"The Size and Power of Integrability Tests in Dynamic Demand Systems"

Discussants: David L. Ryan (Alberta)
Mark Kamstra (San Diego)
Christopher J. Nicol (Regina)

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

1:00 - 2:30 p.m. **Session VIII** (*Chair:* Peter E. Kennedy (Simon Fraser))

1. Simon Power (Carleton), "Nonparametric Density Estimation of Response Surfaces"
2. Victoria Zinde-Walsh (McGill), "A New Distribution-Free Technique for Econometric Inference"

Discussants: Adonis Yatchew (Toronto)
Bakhtiar Moazzami (Lakehead)
David Prescott (Guelph)

2:45 p.m. **Charter bus leaves for Calgary Airport (from Donald Cameron Hall)**