

FINAL

Canadian Econometrics Study Group/Atelier Canadien d'Econométrie
Seventh Annual Meetings
September 22 and 23, 1990
University of Guelph

Acknowledgment

The CESG/ACE is grateful to SSHRC for providing funding for this conference. Additional funding has been generously provided by the University of Guelph. In particular, we are grateful to: The Vice President Academic, The Dean of Social Science, the Dean of Physical and Engineering Science, the Department of Economics and the Inter-College Fund.

Saturday, September 22
Arboretum Centre, University of Guelph

8:15 to 8:45 Registration and coffee

8:45 to 10:15 Session I - Chair: Bryan Campbell (Concordia)

Jean-Marie Dufour (Montréal) "Exact Inference Methods for Comparing Two Regressions with Different Variances"

Discussant: Harry Paarsch (UBC)

Michael Veall (McMaster) "Applications of Resampling Methods in Econometrics"

Discussant: Ken White (UBC)

10:15 to 10:30 Coffee Break

10:30 to 12:00 Session II - Chair: Mark Kamstra (Simon Fraser)

Paul Rilstone (Laval) "Efficient GMM Estimation of Nonlinear Dependent Processes"

Discussant: Anil Bera (Illinois)

Jeff Racine (York) "The Semiparametric Approach to the Estimation of Systems of Equations Models in the Presence of Heteroskedasticity of Unknown Form"

Discussant: Simon Power (Carleton)

Saturday, Sept. 22, 1990

12:00 to 1:30 Lunch

1:30 to 3:00 Session III - Chair: John Galbraith (McGill)

Gary Chamberlain (Harvard) "Efficiency Bounds for Semiparametric Regression"

Discussant: James MacKinnon (Queen's)

Manuel Arellano (LSE) "Another Look at Instrumental-Variables Estimation of Error Components Models"

Discussant: David Card (Princeton)

3:00 to 3:15 Coffee Break

3:15 to 4:45 Session IV - Chair: David Prescott (Guelph)

Chris Nicol (Regina) "An Inequality Index Without Exact Aggregation "

Discussant: David Ryan (Alberta)

Tom McCurdy (Queen's) and Thanasis Stengos (Guelph) "A Comparison of Risk-Premium Forecasts Implied by Parametric Versus Nonparametric Conditional Mean Estimators"

Discussant: Peter Pauly (Toronto)

Sunday, September 23
College Inn, Guelph

8:45 to 10:15 Session V - Chair: Adolph Buse (Alberta)

Michael Sampson (Concordia) "The Effect of Parameter Uncertainty on Long Run Uncertainty for Unit Root and Trend Stationary Time Series Models"

Discussant: Baldev Raj (Wilfred Laurier)

Bruce Hansen (Rochester) "Regression Theory When Variances are Nonstationary"

Discussant: Angelo Melino (Toronto)

Sunday, September 23

10:15 to 10:30 Coffee Break

10:30 to 12:00 Session VI - Chair: Charles Beach (Queen's)

Craig Burnside (Queen's) "Asymptotic Properties of Method of Moments Estimators Based on Numerical Solutions to an Economic Model"

Discussant: Lonnie Magee (McMaster)

Aman Ullah (U. of Cal., Riverside) "Finite Sample Econometrics: A Unified Approach"

Discussant: Anthony Smith (Queen's)

12:00 to 12:45 Lunch

12:45 to 2:15 Session VII - Chair: Bill Veloce (Brock)

Peter Kim (Guelph) "Asymptotic Normality of Fourth Order Spectral Estimators"

Discussant: Russell Davidson (Queen's)

Angelo Melino (Toronto) "Estimation of Continuous Time Models in Finance"

Discussant: Vicky Zinde-Walsh (McGill)

Local Organizing Committee: Gordon Anderson, Lonnie Magee, Angelo Melino, David Prescott and Thanasis Stengos.

CESG/ACE Executive: Gordon Anderson, Harry Paarsch, Alice Nakamura, David Prescott (Director), Lonnie Magee and Lise Salvas-Bronsard