FINAL PROGRAM

Canadian Econometric Study Group/Atelier canadien d' econometrie
Flexible Parametric and Nonparametric Methods in Econometrics: Theory and Applications.
University of Guelph, September 29- October 1, 2000.

This program is preliminary and subject to change. The names of persons presenting papers are in capitals.

Program Committee:
Dr. Thanasis Stengos (University of Guelph)
Dr. Qi Li (University of Guelph)
Dr. Ramazan Gencay (University of Windsor)
Dr. Yanqin Fan (University of Windsor)
Dr. Paul Rilstone (York University)

FRIDAY, SEPTEMBER 29
19:00 **Welcoming Reception**

SATURDAY, **SEPTEMBER 30:**
08:15 **Registration**

08:45 **Session I: INFERENCE**
Chair: Gordon Anderson, University of Toronto
Miguel DELGADO and W. Manteiga (Universidad Carlos III, Madrid)
Signifinance Testing in Nonparametric Regression Based on the Bootstrap
Discussant: Qi Li, Universtity of Guelph and Texas A&M.
Pascal LAVERGNE and E. Guerre (Universite Tolouse)
Adaptive Specification Testing in Regression Models
Discussant: Yianqin Fan, University of Windsor

10:45 **Session II: NON STANDARD ESTIMATION AND TESTING**
Chair: Paul Rilstone, York University
Joel HOROWITZ (University of Iowa)
An Adaptive Rate Optimal Test of a Linear Median Regression Model against a Nonparametric Alternative
Discussant: Russell Davidson, Queen's University.

Jeff RACINE and Q. Li (University of Southern Florida)

Nonparametric Estimation of Regression Functions with both Categorical and Continuous Data.

Discussant: Miguel Delgado, Universidad Carlos III.

13:30 **Session III: STANDARD ESTIMATION AND TESTING**

Chair: Leo Michelis, Ryerson University

Joris PINKSE (University of British Columbia)

Feasible Multivariate Nonparametric Regression Estimation Using Weak Separability.

Discussant: John Galbraith, McGill University

John MAHEU and T. McCurdy (University of Alberta)

Non Linear Features of Realized FX Volatility.

Discussant: Jean Marie Dufour, Universite de Montreal

15:30 **Session IV: TIME SERIES MODELS**

Chair: Angelo Melino, University of Toronto

Don ANDREWS and P. Guggenberger (Yale University)

A Bias-Reduced Log-periodogram Regression Estimator for the Long Memory Parameter.

Discussant: Chang-Sik Kim, UBC

Doug HODGSON and K. Vokink (University of Rochester)

Efficient Estimation of Conditional Asset Pricing Models.

Discussant: Rene Garcia, Universite de Montreal.

SUNDAY, OCTOBER 1:

08:45 **Session V: CROSS SECTIONAL MODELS**

Chair: Burak Saltoglu, Marmara University

Adonis YATCHEW and C. Deri (University of Toronto)

Estimation of Semiparametric Equivalence Scales and Testing for Base Independence.

Discussant: Judith Giles, University of Victoria

Lonnie MAGEE, J. Burbidge and A. Robb (McMaster University)

Education, Marital Status and the Correlation between Husband and Wife's Education in Canada, 1971-1996.

Discussant: James MacKinnon, Queen's University

10:45 **Session VI: FINANCIAL APPLICATIONS**

Chair: Baldev Raj, Wilfrid Laurier University

Alex MAYNARD and P. Phillips (University of Toronto)

Rethinking an old Empirical Puzzle: Econometric Evidence on the Forward Discount Anomaly.

Discussant: Robert de Jong, Michigan State University

Vicky Zinde-WALSH and J. Galbraith (McGill University)

Properties of Estimates of Daily GARCH parameteres based on intra-daily observations.

Discussant: Joanna Jasiak, York University

13:30 **Session VII: PANEL DATA AND MEASUREMENT ERROR**

Chair: Bill Veloce, Brock University

Mark KAMSTRA, Lisa Kramer and Maurice Levi (Simon Fraser University)

Winter Blues: Seasonal Affective Disorder (SAD), the January Effect and the Stock Market.

Discussant: Mike Veall, McMaster University

Nilanjana ROY (University of Victoria)

Use of Nonparametric Methods in Derivative Estimation when Data are Missing at Random.

Discussant: Essie Maasoumi, Southern Methodist University