June 19, 2001

**Canadian Econometric Study Group
Atelier canadien d'économétrie**

"Advances in Applied and Theoretical Econometrics"

Final Program

Wilfrid Laurier University
Waterloo Inn, Waterloo, Ontario

September 28 - 30, 2001

The names of persons presenting papers are marked with an asterisk.

Program Committee:

    Baldev Raj, Wilfrid Laurier University (Organizer)
    Jean-Marie Dufour, University of Montreal
    James MacKinnon, Queen's University
    Angelo Melino, University of Toronto
    Joris Pinkse, University of British Columbia
    Jeff Smith, University of Western Ontario
    Tony Wirjanto, University of Waterloo

Friday, September 28

18:00-22:00   **Registration**

19:00   **Welcoming Reception (cash bar)**

Saturday, September 29

08:00   **Breakfast**

08:15   **Registration**

08:45   **Session I: Generalized Method of Moments**

Richard Smith* (Bristol), "Bias and Bias Reduction Methods for Generalized Method of Moments and Generalized Empirical Likelihood Estimators".

Eric Renault* (Montreal) and Hélène Bunnal (CREST-ENSAI), "Minimum Chi-Square Estimation with Conditional Moment Restrictions".

10:15   **Coffee Break**

10:45   **Session II: Long- Range Dependence**

Don Andrews* (Yale) and Yixiao Sun (Yale), "Local Polynomial Whittle Estimation of Long-Range Dependence".

Chang Sik Kim* (UBC) and P.C.B. Phillips (Yale), "Fully Modified Estimation of Fractional Co-integration Models".

12:30   **Lunch**

13:30   **Session III: Cross- Sectional Data Analysis**

Sognian Chen (Hong Kong University of Science and Technology) and Shakeeb Khan* (Rochester), "Estimation of a Non-parametric Censored Regression Model".

Krishna Pendakur* (Simon Fraser), "Integrability and the Semi-Parametric Estimation of Demand".

| 15:00 | Coffee Break |

| 15:30 | **Session IV: Simulation Based Methods** |

John W. Galbraith*(McGill) and Victoria Zinde-Walsh (McGill), "Analytical Indirect Inference".

Silvia Goncalves* (Montreal) and Halbert White (University of California, San Diego), "Maximum Likelihood and the Bootstrap for Non-Linear Dynamic Models".

| 18:00 | **(Poster Session - see Page 3 of the program for details)** |

| 19:30 | **Conference Dinner** |

Sunday, September 30, 2001

| 08:00 | **Breakfast** |

| 08:45 | **Session V: Bayesian Econometrics** |

Thomas Knox (Harvard), James Stock (Harvard) and Mark W. Watson* (Princeton), " Empirical Bayes Forecasts of One Time Series Using Many Predictors."

Tiemen M. Woutersen* (Western), "Robustness Against Priors and Mixing Distributions."

| 10:15 | **Coffee Break** |

| 10:45 | **Session VI: Time Series Analysis** |

Rene Garcia* (CIRANO), Marc-Andre Lewis (CIRANO) and Eric Renault (CIRANO), "Estimation and Risk-Neutral Distributions Based on Moments of Integrated Volatility".

Robert M. de Jong* (Michigan State), "Non-linear Estimators with Integrated Regressors but Without Exogeneity".

| 12:30 | **LUNCH** |

| 13:30 | **Session VII: Financial Econometrics** |

Federico M. Bandi (Chicago) and Benoit Perron* (Montreal)," Long

Memory and the Relation Between Implied and Realized Volatility."

John M. Maheu* (Alberta) and Thomas H. McCurdy (Toronto), " News Arrival, Jump Dynamics, Volatility Component for Individual Stocks."

Saturday, September 29

18:00   **Poster Session (continued from Page 2):**

Topics in Applied and Theoretic Econometrics

Paper #1   Stephen Gordon* (Laval), Alain Guay (Montreal) and Dorothée Boccanfuso (Laval), "Econometric Comparison of Dynamic General Equilibrium Models".

Paper #2   Yulia Katlyarova*(McGill), "Improving the Efficiency of the Smoothed Maximum Score Estimator".

Paper #3   Jean-Marie Dufour (CRDE), Lynda Khalaf* (Laval), Jean-Thomas Bernard (Laval) and Ian Genest (Laval), "Simulation-Based Finite-Sample Tests for Heteroskedasticity and ARCH Effects".

Paper #4   Jeremiah Hurley (McMaster), Robert Hopkins* (McMaster) and Vicki Torrance-Rynard (McMaster), "The Non-Linear Use of Standardized Mortality Ratios and Health Care Funding in Canada".

Paper #5   Nikolay Gospodinov*(Concordia), "Non-parametric Likelihood Methods for Estimation and Inference in Models with Martingale Difference Errors".