Canadian Econometrics Study Group, 2006 Meetings

Summary of All Sessions

#	Date/Time	Location	Type	Title	Papers
1	19 October 19:00-20:00	TBA	invited	Opening Reception	0
2	20 October 8:00-8:45	Salon A	invited	Registration and Breakfast	0
3	20 October 8:50-9:00	Salons B-C	invited	Welcoming Remarks	0
4	20 October 9:00-10:30	Salons B-C	contributed	Panel Data	2
5	20 October 10:30-11:00	Salon A	invited	Refreshment Break	0
6	20 October 11:00-12:30	Salons B-C	contributed	Semi and Non Parametric Methods	2
7	20 October 12:30-2:00	Salon A	invited	Lunch: Steven Durlauf (University of Wisconsin-Madison)	0
8	20 October 14:00-15:30	Salons B-C	contributed	Structural Vector Autoregressions	2
9	20 October 15:30-16:00	N/A	invited	Refreshment Break	0
10	20 October 16:00-17:30	Salons B-C	contributed	Volatility	2
11	20 October 17:30-19:00	Salons B-C	poster	Poster	2
12	20 October 17:30-19:00	Salons B-C	poster	Poster	4
13	20 October 17:30-19:00	Salons B-C	poster	Poster	5
14	20 October 17:30-	Salons B-C	poster	Poster	5

	19:00	B-C			
15	21 October 8:00-8:30	Salon A	invited	Breakfast	0
16	21 October 8:30-10:00	Salons B-C	contributed	Model Selection	2
17	21 October 10:00-10:15	Salon A	invited	Refreshment Break	0
18	21 October 10:15-11:45	Salons B-C	contributed	Macroeconometrics	2
19	21 October 11:45-13:15	Salon A	invited	Lunch: Eric Ghysels (University of North Carolina - Chapel Hill)	0
20	21 October 13:30-15:00	Salons B-C	contributed	Nonstationarity	2
21	21 October 15:15-15:30	N/A	invited	Refreshment Break	0
22	21 October 15:30-17:00	Salons B-C	contributed	Instrumental Variables and GMM	2
23	21 October 19:00-22:00	N/A	invited	Conference Diner: Queenston Heights Restaurant (to be confirmed)	0

23 sessions, 32 papers

Canadian Econometrics Study Group, 2006 Meetings

Complete List of All Sessions

Session 1: Opening Reception

Session type: invited
Date: October 19, 2006

Time: 19:00 - 20:00
Location: TBA

Session 2: Registration and Breakfast

Session type: invited
Date: October 20, 2006
Time: 8:00 - 8:45
Location: Salon A

Session 3: Welcoming Remarks

Session type: invited
Date: October 20, 2006
Time: 8:50 - 9:00
Location: Salons B-C

Session 4: Panel Data

Session Chair: Thanasis Stengos, University of Guelph
Session type: contributed
Date: October 20, 2006
Time: 9:00 - 10:30
Location: Salons B-C

A Generalized Spatial Panel Data Model with Random Effects

By Badi H. Baltagi, Department of Economics and Center for Policy Research, Syracuse University, Syracuse, NY 13244-1020 U.S.A.; bbaltagi@maxwell.syr.edu; Peter Egger: University of Munich and CESifo, Poschingerstr. 5, 81679 Munich, Germany, E-mail: egger@ifo.de; Michael Pfaffermayr: Department of Economics, University of Innsbruck, Universitaetsstrasse 15, 6020 Innsbruck, Austria and Austrian Institute of Economic Research, P.O.-Box 91, A-1103 Vienna, Austria;

Presented by: Badi Baltagi, Syracuse University

Panel Cointegration with Global Stochastic Trends

By Jushan Bai, New York University Chihwa Kao, Syracuse University Serena Ng, University of Michigan

Presented by: Chihwa Kao,

Session 5: Refreshment Break

Session type: invited
Date: October 20, 2006

Time: 10:30 - 11:00
Location: Salon A

Session 6: Semi and Non Parametric Methods

Session Chair: Victoria Zinde-Walsh,
Session type: contributed
Date: October 20, 2006
Time: 11:00 - 12:30
Location: Salons B-C

Semiparametric Identification and Estimation Multi-Object, English Auctions
By Bjarne Brendstrup, Aarhus Business School Harry J. Paarsch, University of Iowa
Presented by: Harry Paarsch,

NONPARAMETRIC ESTIMATION WHEN DATA ON DERIVATIVES ARE AVAILABLE
By Peter Hall, Australian National University Adonis Yatchew, University of Toronto
Presented by: Adonis Yatchew, UNIVERSITY OF TORONTO

Session 7: Lunch: Steven Durlauf (University of Wisconsin-Madison)

Session type: invited
Date: October 20, 2006
Time: 12:30 - 2:00
Location: Salon A

Session 8: Structural Vector Autoregressions

Session type: contributed
Date: October 20, 2006
Time: 14:00 - 15:30
Location: Salons B-C

Inference in Nearly Nonstationary SVAR Models with Long-Run Identifying Restrictions
By Nikolay Gospodinov (Concordia University)
Presented by: Nikolay Gospodinov, Concordia University

Reduced Rank Identification of Structural Shocks in VARs
By Yuriy Gorodnichenko, University of Michigan
Presented by: Yuriy Gorodnichenko, Univeristy of Michigan

Session 9: Refreshment Break

Session type: invited
Date: October 20, 2006
Time: 15:30 - 16:00

Session 10: Volatility

Session type: contributed
Date: October 20, 2006
Time: 16:00 - 17:30
Location: Salons B-C

Asymptotic normality of the QMLE of possibly nonstationary GARCH with serially dependent innovations
By Christian Dahl, Purdue University Emma Iglesias, Michigan State University
Presented by: Emma Iglesias, Michigan State University

Stochastic Volatility Model under Discrete Mixtures of Normal Specification
By Dinghai Xu, Department of Economics, Unversity of Western Ontario
Presented by: Dinghai Xu, University of Western Ontario

Session 11: Poster

Session type: poster
Date: October 20, 2006
Time: 17:30 - 19:00
Location: Salons B-C

Structural Estimation and Evaluation of Calvo-Style Inflation Models
By Jean-Marie Dufour Universite de Montreal Lynda Khalaf Universite Laval Maral Kichian Bank of Canada
Presented by: Maral Kichian, Bank of Canada

Approximate Risk Minimization
By Chris Bennett, University of Western Ontario
Presented by: Chris Bennett, University of Western Ontario

Session 12: Poster

Session type: poster

Date: October 20, 2006

Time: 17:30 - 19:00

Location: Salons B-C

A Note on Covariance Structure Models: First and Second Order Asymptotics

By Artem Prokhorov

Presented by: Artem Prokhorov, Michigan State University

Dependence Structure between the Equity Market and the Foreign Exchange Market--A Copula Approach

By Cathy Ning Ryerson University

Presented by: Cathy Ning, Ryerson University

Job Search, Bargaining, and Wage Dynamics

By Shintaro Yamaguchi, McMaster University

Presented by: Shintaro Yamaguchi, University of Wisconsin-Madison

Panel Cointegration Estimates of the Effect of Interest Rates, Capital Goods Prices, and Taxes on the Capital Stock

By Huntley Schaller, Carleton University Marcel Voia, Carleton University

Presented by: Huntley Schaller, Carleton University

Session 13: Poster

Session type: poster

Date: October 20, 2006

Time: 17:30 - 19:00

Location: Salons B-C

Dynamic Multinomial Ordered Choice with an Application to the Estimation of Monetary Policy Rules

By Deepankar Basu, The Ohio State University Robert M. de Jong, The Ohio State University

Presented by: Deepankar Basu, private

Import Protection as Export Destruction

By Hiroyuki Kasahara, University of Western Ontario Bev Lapham, Queen's University

Presented by: Hiroyuki Kasahara,

Nonparametric Inferences on Conditional Quantile Processes

By Chuan Goh, University of Toronto
Presented by: Chuan Goh, University of Toronto

Automatic Tests for Super Exogeneity
By Department of Economics, University of Oxford
Presented by: Carlos Santos, private

Simulation-based Least Squares Estimation for Nonlinear Panel Data Models
By Liqun Wang, University of Manitoba
Presented by: Liqun Wang, public

Session 14: Poster

Session type: poster
Date: October 20, 2006
Time: 17:30 - 19:00
Location: Salons B-C

Simple (but effective) tests of long memory versus structural breaks
By Katsumi Shimotsu Queen's University
Presented by: Katsumi Shimotsu, Queen's University

Sensitivity analysis of distortion risk measures
By Christian Gourieroux, CREST and University of Toronto Wei Liu, University of Toronto
Presented by: Wei Liu, University of Toronto

Conditionally Heteroskedastic Factor Models with Skewness and Leverage Effects
By Prosper Dovonon CIREQ and Université de Montréal
Presented by: Prosper Dovonon, public

REGIME SWITCHING GARCH MODELS
By Luc Bauwens (CORE and department of economics, UCL) Arie Preminger (CORE and Tel Aviv University) Jeroen V.K. Rombouts (HEC Montreal and Cirano)
Presented by: Jeroen Rombouts, HEC Montreal and CIRANO

Maximization by Parts in Extremum Estimation
By Yanqin Fan, Vanderbilt University Sergio Pastorello, Universita di Bologna Eric Renault, University of North Carolina at Chapel Hill
Presented by: Yanqin Fan, private

Session 15: Breakfast

Session type: invited
Date: October 21, 2006
Time: 8:00 - 8:30
Location: Salon A

Session 16: Model Selection

Session type: contributed
Date: October 21, 2006
Time: 8:30 - 10:00
Location: Salons B-C

A model selection method for S-estimation

By Shinichi Sakata, University of British Columbia Arie Preminger, University de Catholique, LLN

Presented by: Shinichi Sakata,

Simplified order selection and efficient linear estimation for VARMA Models with a macroeconomic application

By Jean-Marie Dufour CIREQ, University of Montreal, Dept of Economics Tarek Jouini CIREQ, University of Montreal, Dept of Economics

Presented by: Tarek Jouini, CIREQ, Université de Montréal

Session 17: Refreshment Break

Session type: invited
Date: October 21, 2006
Time: 10:00 - 10:15
Location: Salon A

Session 18: Macroeconometrics

Session type: contributed
Date: October 21, 2006
Time: 10:15 - 11:45
Location: Salons B-C

Do Actions Speak Louder Than Words? Household Expectations of Inflation Based on Micro Consumption Data

By Atsushi Inoue, North Carolina State University Lutz Kilian, University of Michigan

Fatma Burcu Kiraz, North Carolina State University
Presented by: [Atsushi Inoue](), NCSU

[Sticky contracts or sticky information? Evidence from an estimated Euro area DSGE model]()
By Matthias Paustian, Bowling Green State University Ernest Pytlarczyk, University of Hamburg
Presented by: [Matthias Paustian](), Bowling Green State University

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Session 19: Lunch: Eric Ghysels (University of North Carolina - Chapel Hill)

Session type: invited
Date: October 21, 2006
Time: 11:45 - 13:15
Location: Salon A

Session 20: Nonstationarity

Session type: contributed
Date: October 21, 2006
Time: 13:30 - 15:00
Location: Salons B-C

[Nonstationary Censored Regression]()
By Ling Hu, Ohio State University Robert de Jong, Ohio State University
Presented by: [Robert de Jong](),

[Testing for structural breaks in a nonstationary linear model]()
By Oleg Glouchakov York University
Presented by: [Oleg Glouchakov](), York University

Session 21: Refreshment Break

Session type: invited
Date: October 21, 2006
Time: 15:15 - 15:30

Session 22: Instrumental Variables and GMM

Session type: contributed
Date: October 21, 2006
Time: 15:30 - 17:00
Location: Salons B-C

Instrumental variables estimator based on principal components

By Marine Carrasco

Presented by: Marine Carrasco, Universite de Montreal

Efficient GMM with Semi-Weak Identification

By Bertille ANTOINE, Universite de Montreal, CIREQ. Eric RENAULT, UNC at Chapel Hill, CIRANO and CIREQ.

Presented by: Eric Renault,

Session 23: Conference Diner: Queenston Heights Restaurant (to be confirmed)

Session type: invited

Date: October 21, 2006

Time: 19:00 - 22:00