MIDWEST ECONOMETRICS GROUP

1ST ANNUAL MEETING
Sept. 14 & Sept. 15, 1991

University of Notre Dame

Session 1

Barry Falk, Iowa State University (with Bong-Soo Lee)
"The Dynamic Effects of Permanent and Transitory Labor Income on Consumption"

Thomas Kniesner, Indiana University (with Karen Conway)
"Estimating Male Labor Supply Functions with Panel Data"

Donal O'Neill, University of Iowa
"Earnings Variance Over the Life Cycle"

Stephen Woodbury, Michigan State University
"Misspecified Censoring in Estimating Reemployment Probabilities, with an Application to the Impact of Extended UI Benefits"

Session 2

Jan Kmenta, University of Michigan (with Howard Doran)
"Multiple Minima in the Cochrane-Orcutt Search Procedure"

Subhash Sharma, Southern Illinois University (with Mukhtar Ali)
"Robustness to NonNormality of the Durbin-Watson Test for Autocorrelation"

In Choi, Ohio State University
"Asymptotic Normality of the Least Squares Estimates for Autoregressive Integrated Processes with Application to Hypothesis Testing"

Session 3

Richard Baillie, Michigan State University (with Tim Bollerslev)
"Prediction in Dynamic Models with Time Dependent Variances"

Matthew Higgins, University of Wisconsin - Milwaukee (with Anil Bera)
"ARCH and Bilinearity as Competing Models for Nonlinear Dependence"

Jae Sun Roh, University of Illinois
"A Moment Test of the Constancy of Correlation Coeeficient in the Multivariate GARCH Model"

Session 4

Dan Nelson, University of Chicago
"Estimating Conditional Variances with Misspecified ARCH Models: Asymptotic Theory"

Bo Honore, Northwestern University (with Jim Powell)
"Pairwise Difference Estimators of Linear Censored and Truncated Regression Models"

Jeff Wooldridge, Massachusetts Institute of Technology and Michigan State University
"Multiplicative Panel Data Models without the Strict Exogeneity Assumption"

Dinner

Arnold Zellner, University of Chicago
"Some Thoughts on the Past, Present and Future of Econometrics"

Session 5

Edward Greenberg, Washington University (with R. Parks)
"A Predictive Approach to Model Specification"

Leigh Tesfatsion, Iowa State University (with Robert Kalaba)
"Obtaining Initial Parameter Estimates for Nonlinear Systems Using Multicriteria Associative Memories"

Siddhartha Chib, Washington University (with James Albert)
"Bayesian Analysis of Binary and Polychotomous Response Data"

Kiseok Lee, University of Missouri
"Excess Volatility of Asset Prices Driven by a State-Dependent Information Model"

Session 6

John Geweke, University of Minnesota
"Evaluating the Accuracy of Sampling-Based Approaches to the Calculation of Posterior Moments"

Lung-Fei Lee, University of Minnesota
"Semiparametric Instrumental Variable Estimation of Simultaneous Equation Sample Selection Models"

Roger Koenker, University of Illinois (with Pin Ng)
"Quantile Smoothing Splines"