

# MIDWEST ECONOMETRICS GROUP 6TH ANNUAL MEETING

**UNIVERSITY OF WISCONSIN at Madison**  
**Friday-Saturday, November 1- 2, 1996.**

[MEG Hotel Reservations and Local Arrangements info](#)

Program as of Thursday, October 31, 1996 at 11:15pm.  
The presenter's name is in capital letters.

**FRIDAY 1:00-1:30**

**WELCOME and INTRODUCTION Room 8417**

**FRIDAY 1:30 - 3:00**

**ECONOMETRIC THEORY I Room 8417 (Chair: Hyungtaik Ahn)**

**JOEL HOROWITZ** (Iowa)

"Bootstrap methods for median regression models"

**ROGER KOENKER** (Illinois) and **Stephen Portnoy** (Illinois)

"The Gaussian hare and the Laplacean tortoise"

**GAUTAN TRIPATHI** (Northwestern)

"Semiparametric efficiency bounds under shape restrictions"

**FRIDAY 3:30 - 5:30 PARALLEL SESSIONS**

**MACROECONOMICS Room 8417 (Chair: Ken West)**

**Georgios Karras** (Illinois-Chicago) and **HOUSTON STOKES** (Illinois-Chicago)

"Why are the effects of money-supply shocks asymmetric? Evidence from prices, consumption, and investment"

**Nathan S. Balke** (SMU) and **MARK E. WOHAR** (Nebraska-Omaha)

"Nonlinear dynamics and covered interest rate parity"

**DAVID M. MANDY** (Missouri) and **Carlos Martins-Filho** (Oregon State)

"Optimal IV estimation of systems with stochastic regressors and VAR disturbances with applications to dynamic systems"

**I. N. LOBATO** (Iowa) and **N. E. Savin** (Iowa)

"Real and spurious long-memory properties of stock market data"

## **MICROECONOMICS Room 6104 (Chair: Chuck Manski)**

**DONNA K. GINTHER** (SMU) and **K. Patrick Lampani** (FRB)

"Industry specific human capital and wage inequality".

**Stephen G. Donald** (Boston U.), **David A. Green** (British Columbia), and **HARRY PAARSCH** (Iowa)

"Differences in earnings and wage distributions between Canada and the United States: an application of a semi-parametric estimator of distribution functions with covariates"

**GEORGE M. DELTAS** (Illinois)

"Small sample structural econometric analysis of bidding for heterogeneous contracts: a two-stage procedure"

**LAWRENCE C. MARSH** (Notre Dame)

"An econometric method of determining market efficiency when buyers and sellers have reservation prices"

## **FRIDAY EVENING DINNER AND TALK**

### **SATURDAY 8:30 - 10:00**

## **INDEPENDENCE Room 8417 (Chair: Don Hester)**

**DOUGLAS J. MILLER** (Iowa State)

"Recovering joint densities from marginal information"

**Bryan Brown** (Rice) and **XING MING** (Indiana)

"Semi- and nonparametric tests of independence"

**ANIL BERA** (Illinois) and **Sang-Whan Kim** (Illinois)

"Testing the constancy of correlation coefficient"

### **SATURDAY 10:30 -12:00 PARALLEL SESSIONS**

## **TIME SERIES Room 6104 (Chair: Buz Brock)**

**YIUCHI KITAMURA** (Minnesota)

"Empirical likelihood methods with weakly dependent processes"

**CARMELA QUINTOS** (Washington U.)

"Stability tests in error correction models"

**KASING MAN** (Georgetown) and **George C. Tiao** (Chicago)

"Limiting structures of the aggregates of fractionally differenced processes"

## **COUNT DATA Room 8417 (Chair: Jim Walker)**

**PARTHA DEB** (Indiana-Purdue at Indianapolis)

"The demand for medical care by the elderly: a finite mixture approach"

**SHIFERAW GURMU** (Virginia)

"Semiparametric estimation of hurdle regression models with an application to medicaid utilization"

**A. COLIN CAMERON** (UC-Davis) and **Per Johansson** (Umea)

"Count data regression using series expansions with applications"

## **SATURDAY 1:30 - 3:00**

### **PANEL DATA Room 8417 (Chair: Mahmoud El-Gamal)**

**Bo E. Honore**<sup>1</sup> (Princeton) and **EKATERINI KYRIAZIDOU** (Chicago)

"Panel data discrete choice models with lagged dependent variables"

**Anil K. Bera** (Illinois), **WALTER SOSA-ESCUADERO** (Illinois), and **Mann Yoon** (Illinois)

"Tests for the error component model in the presence of local misspecification"

**CHRISTOPHER R. TABER** (Northwestern)

"Semiparametric identification and heterogeneity in dynamic programming discrete choice models"

## **SATURDAY 3:30 - 5:00**

### **ECONOMETRIC THEORY II Room 8417 (Chair: Art Goldberger)**

**XIAOHONG CHEN** (Chicago) and **Xiaotong Shen** (Ohio State)

"Asymptotic properties of sieve extremum estimates for weakly dependent data with applications"

**Siddharta Chib** (Washington U.), **EDWARD GREENBERG** (Washington U.), and **Rainer Winkelmann** (Canterbury NZ)

"Posterior simulation and Bayes factors in panel count data models"

## **CLOSE OF PROGRAM**

as of Thursday, October 31, 1996 11:15pm

The presenter's name is in capital letters.

We're looking forward to seeing you in November.

Art Goldberger & Chuck Manski

Arthur S. Goldberger

Department of Economics  
University of Wisconsin  
1180 Observatory Drive  
Madison WI 53706  
Phone (608) 262 4578  
asgoldbe@facstaff.wisc.edu

**DEPARTMENT OF ECONOMICS  
UNIVERSITY OF WISCONSIN  
SOCIAL SCIENCE BUILDING  
1180 OBSERVATORY DRIVE  
MADISON 53706-1393**

**telephone: 608-263-2989  
fax: 608-262-2033**

March 7, 1996

Dear Colleague:

The 6th Annual Meeting of the Midwest Econometrics Conference will be held this year at the University of Wisconsin - Madison on the afternoon of Friday, November 1 and the day of Saturday, November 2, 1996.

If you plan to attend the meeting, please complete and return the [enclosed form](#) by **June 30**. The preliminary program will be mailed by mid-August. If you would like to present a paper, please also include a title and a copy of the paper. Submissions must be received no later than **June 30, 1996** and should be sent to Charles Manski at the address listed at the end of this letter.

A block of single rooms has been reserved for Thursday, October 31, Friday, November 1, and/or Saturday, November 2, 1996 at the Howard Johnson Plaza-Hotel, 525 W. Johnson Street, near the campus. Howard Johnson's (HJ) has complimentary parking, an indoor pool and whirlpool, full service restaurant and lounge, and complimentary shuttle vans to/from the UW Campus and to/from the airport, and places within a 5 mile radius. Rides from the Madison airport to HJ are on an "on call" basis. Call the hotel at 251-5511 to have a shuttle (as available) pick you up at the airport and drop you off at the hotel. Or you can call a taxi. The fare is usually \$14-15 for a ride to the campus area. Please sign in at the front desk, in advance, to arrange shuttle service to the airport from HJ.

The room rates for Thursday and Friday, October 31 and November 1, 1996 are \$65 flat rate. The room rate for Saturday, November 2, 1996 is \$82 flat rate. The room rate is higher on Saturday night because it is a UW-Madison home football weekend at the nearby Camp Randall Stadium and all hotel rooms are at a premium! To reserve a room(s) call the Howard Johnson's directly at **608/251-5511** or fax them at 608/251-4824. (The 800 number cannot be used to get the special rates of this block of rooms at this particular HJ hotel).

To reserve a room beginning Thursday, October 31 in the block of rooms set aside at the above quoted rates you need to give the confirmation number of **P39744-03**.

To reserve a room beginning Friday, November 1 in the block of rooms set aside at the above quoted rates you need to give the confirmation number of **P39744**.

The cut off date to call HJ's and reserve a room(s) is **October 1, 1996**.

Please pass on a copy of the enclosed form if you know of anyone who might be interested in the meeting but has not received this mailing. Enquiries about the program may be directed to us at the e-mail addresses:

asgoldbe@facstaff.wisc.edu  
(or)  
manski@ssc.wisc.edu

Enquires about hotel accommodations may be directed to Alisenne Sumwalt at 608/262-0446, at the fax # 608/263-3876, or at the e-mail address:

asumwalt@facstaff.wisc.edu.

We look forward to seeing you in November.

Sincerely,

Professor Arthur S. Goldberger  
Professor Charles F. Manski  
Department of Economics  
University of Wisconsin-Madison  
1180 Observatory Drive  
Madison, WI 53706

The University of Wisconsin is an Equal Opportunity Employer.

# 6TH ANNUAL MEETING OF THE MIDWEST ECONOMETRICS GROUP

**November 1-2, 1996**

Name: \_\_\_\_\_

Affiliation: \_\_\_\_\_

Address: \_\_\_\_\_

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Phone: \_\_\_\_\_ Fax: \_\_\_\_\_

E-mail: \_\_\_\_\_

I plan to attend the conference: \_\_\_\_ YES \_\_\_\_ NO

I would like to present a paper: \_\_\_\_\_YES \_\_\_\_\_NO

If YES, the title is:

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PLEASE RETURN THIS FORM AND A COPY OF YOUR PAPER NO LATER THAN JUNE 30, 1996 TO:

Professor Charles F. Manski  
Department of Economics  
University of Wisconsin at Madison  
1180 Observatory Drive  
Madison, WI 53706-1393