1998 PROGRAM FOR MIDWEST ECONOMETRICS GROUP MEETING

Friday-Saturday, September 25 and 26, 1998

MEG Hotel Reservations and Local Arrangements info and original call-for-papers document

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Friday, September 25

12:30-1:30 Registration
Wylie Hall Room 329

1:30-3:00 Session 1: Bayesian Methods

Chair: **Roger Koenker** (University of Illinois)

John Geweke (University of Minnesota), "Simulation Methods for Model Criticism and Robustness Analysis"

Siddhartha Chib (Washington University) and Barton Hamilton (Washington University), "Bayesian Analysis of Cross-Section and Clustered Data Selection Models"

Jeremy T. Benson (Fortis Benefits Insurance Company), F. Jay Breidt (Iowa State University), and **John R. Schroeter** (Iowa State University), "Television Advertising and Beef Demand: Bayesian Inference in a Random Effects Tobit Model"

3:00-3:30 Break

3:30-5:30 Parallel Sessions 2 and 3

Session 2: Time Series I (VAR Models)

Chair: **Eric Leeper** (Indiana University)

Mark Dwyer (UCLA), "Impulse Response Priors for Discriminating Structural Vector Autoregressions"

John W. Keating (University of Kansas), "When Do Long-run Recursive Identification Restrictions and Wold Orderings Yield Identical Results?"

Daniel F. Waggoner (Federal Reserve Bank of Atlanta) and **Tao Zha** (Federal Reserve Bank of Atlanta), "Conditional Forecasts in Dynamic Multivariate Models"

Session 3: Specification Tests

Chair: Sid Chib (Washington University)

Anil K. Bera (University of Illinois), "Hypothesis Testing in the 20th Century with a Special Reference to Testing with Misspecified Models"

Kyung-So Im (Wichita State University), "One-Sided Likelihood Ratio Test for ARCH Disturbances"

Lucia Fedina (Ohio State University), "Present Value Models: What do They Test?"

Houston Stokes (University of Illinois - Chicago), "Diagnostically Testing Econometric Models using the B34S(r) Software System"

6:30-9:30 Conference Reception and Dinner at State Rooms East and West, Indiana Memorial Union.

Dinner Speaker: James J. Heckman (University of Chicago)

Saturday, September 26

8:00-9:00 Continental Breakfast

9:00-10:30 Parallel Sessions 4 and 5

Session 4: Multivariate Discrete Outcomes

Chair: Joe Terza (Penn State University)

Siddhartha Chib (Washington University),**Edward Greenberg** (Washington University), and Yuxin Chen (Washington University), "MCMC Methods for Fitting and Comparing Multinomial Response Models"

Shiferaw Gurmu (Georgia State University), "Estimation of Multivariate Count Regression Models with Applications to Health Care Utilization"

Murat Munkin (Indiana University), "Simulated Maximum Likelihood estimators for Multivariate Mixed-Poisson Regressions, With Applications"

Session 5: Time Series II (Unit Roots and Cointegration)

Chair: Bruce Hansen (University of Wisconsin)

Owen Beelders (Emory University), "Adaptive Estimation and Unit Root Tests"

Robert M. de Jong (Michigan State University), "Nonlinear estimation using estimated cointegrating relations"

Peter Pedroni (Indiana University), "Testing for Convergence to Common Steady States in Nonstationary Heterogeneous Panels"

10:00-10:30 Break

11:00-12:30 Parallel Sessions 6 and 7

Session 6: Semiparametric and Nonparametric Methods

Chair: John Geweke (University of Minnesota)

Roger Koenker (University of Illinois - Urbana-Champaign) and A.F. Machado, "Goodness of Fit and Related Inference Processes for Quantile Regression"

Shinichi Sakata (University of Michigan), "Quasi Maximum Likelihood Estimation with Complex Survey Data"

Session 7: Time Series III

Chair: Anil Bera (University of Illinois)

Oscar Jorda (University of California - Davis) and **Massimiliano Marcellino** (IGIER - University Bocconi/European University Institute), "Time Aggregation of Stochastic Processes Subject to Time-Scale Transformations"

David M. Aadland (Utah State University), "The Subtleties of Distribution and Interpolation"

Mehmet Caner (Bilkent University) and Bruce Hansen (University of Wisconsin), "Instrumental Variable Estimation of a Threshold Model"

12:30-2:00 Lunch (room 329 Wylie Hall)

2:00-4:00 Parallel Sessions 8 and 9

Session 8: Time Series IV

Bruce E. Hansen (University of Wisconsin), "Bootstrapping the Autoregressive Model"

Lutz Kilian (University of Michigan), "Pitfalls in Constructing Bootstrap Confidence Intervals for Asymptotically Pivotal Statistics"

Valentina Corradi (University of Pennsylvania), Claudia Olivetti (University of Pennsylvania), and Norman R. Swanson (Pennsylvania State University), "Comparing Predictive Ability in Cointegrated Economic Systems"

Nelson C. Mark (Ohio State University) and Donggyu Sul (Ohio State University), "Evidence from a Small Panel on the Relationship between Nominal Exchange Rates and Monetary Fundamentals"

Session 9: Microeconometrics

Chair: Ed Greenberg(Washington University)

Lawrence C. Marsh (University of Notre Dame) and Kajal Mukhopadhyay (University of Notre Dame), "An Approach to Nonparametric Kernel Regression for Count Data"

Walter J. Mayer (University of Mississippi), "A Two-Step Semiparametric Estimator for Switching Regression Models"

Joseph V. Terza (Pennsylvania State University), "A Common Structure for Multiple-Index Nonlinear Regression Models with Endogenous Switching"

Gilbert W. Bassett Jr. (University of Illinois - Chicago) and Joseph Persky (University of Illinois - Chicago), "Robust Voting"