1999 Program for Midwest Econometrics Group Meeting

Friday-Saturday, October 8-9, 1999

Iowa State University

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

---

Friday, October 8, 1999

12:30-1:30 Registration
Room 220 or 240 Scheman Building

1:30 - 3:00 Session 1: Time Series
Chair: Joel Horowitz (University of Iowa)

Helle Bunzel (Iowa State University), "Robust Inference in Models of Cointegration"

Zhijie Xiao (University of Illinois-Champaign) and Peter C. B. Phillips (Yale University), "Higher Order Approximations for Wald Statistics in Time Series Regressions with Integrated Processes"

Junsoo Lee (University of Central Florida) and Mark Strazicich (University of Central Florida), "Minimum LM Unit Root Tests with Two Structural Breaks"

3:00 - 3:30 Coffee Break

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

Session 2: **Specification Testing**
Chair: David Mandy (University of Missouri-Columbia)

Joel Horowitz (University of Iowa) and Vladimir G. Spokoiny (Weierstrass Institute for Applied Stochastics), "An Adaptive, Rate-Optimal Test of a Parametric Model Against a Nonparametric Alternative"

Gautam Tripathi (University of Wisconsin) and Yuichi Kitamura (University of Wisconsin), "Testing Conditional Moment Restriction: The Canonical Case"

Michael W. McCracken (Louisiana State University), "An Out-of-Sample, Nonparametric Test of the Martingale Difference Hypothesis"

Alfonso Flores-Lagunes (Ohio State University), "Tests for Instrument Relevance: A Monte Carlo Investigation and a New Bootstrap Approach"

Session 3: Macroeconometrics
Chair: Walt Enders (Iowa State University)

John Geweke (University of Iowa), "Computational Experiments and Reality"

Lutz Kilian (University of Michigan) and Atsushi Inoue (North Carolina State University), "Bootstrapping Smooth Functions of Slope Parameters and Innovation Variances in VAR(infinity) Models"

Christophe Rault (Centre Economie Mathematique et Econometrie), "Non-Causality in VAR-ECM Models with Purely Exogenous Long Run Paths"

Andy Filardo (Federal Reserve Bank of Kansas City), "To Combine or Not Combine Inflation Forecasts?"

6:30 - 9:30 Conference Reception and dinner
Holiday Inn Gateway Center

After-Dinner Speaker - **Jeffrey Wooldridge** (Michigan State University)

Saturday, October 9, 1999

8:00 - 9:00 Continental Breakfast
Heady Hall

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

Session 4: Asymptotics
Chair: Anil Bera (University of Illinois)

Mehmet Caner (Bilkent University), "Large Sample Theory for M-Estimators via Empirical Process Methods with Weakly Dependent Observations"

Lung-Fei Lee (Hong Kong University of Science & Technology), "Consistency and Efficiency of Least Squares Estimation for Mixed Regressive, Spatial Autoregressive Models"

Atsushi Inoue (North Carolina State University) and Alastair R. Hall (North Carolina State University), "The Large Sample Behavior of the Generalized Method of Moments Estimator in Misspecified Models"

Session 5: Time Series
Chair: Larry Marsh (University of Notre Dame)

Mark J. Jensen (University of Missouri-Columbia) and Brandon Whitcher (EURANDOM), "Wavelet Estimation of a Locally Stationary Long-Memory Model"

John W. Keating (University of Kansas), "Macroeconomic Modeling with Asymmetric Vector Autoregressions"

Kyung So Im (Wichita State University) and Junsoo Lee (University of Central Florida), "LM Tests for Unit Root with Panel Data"

10:30 - 11:00 Coffee break

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

Session 6: Microeconometrics
Chair: Lung-fei Lee (Hong Kong University of Science & Technology)

Harry J. Paarsch (University of Iowa) and Stephen G. Donald (Boston University), "Superconsistent Estimation and Inference in Structural Econometric Models Using Extreme Order Statistics"

Lawrence Marsh (University of Notre Dame), "Alternative Approaches to Correcting for Missing Categorical Dependent Variable Responses"

Shao-Hsun Keng (Iowa State University) and Wallace E. Huffman (Iowa State University), "Binge Drinking, Health, and Labor Market Success: A Longitudinal Study on Young People"

Session 7: Time Series Econometrics
Chair: Roger Koenker (University of Illinois)

Barry Falk (Iowa State University), Anindya Roy (Iowa State University), and Wayne A. Fuller (Iowa State University), "Estimation of the Trend Model with Autogressive Errors"

Pierre Siklos (Wilfrid Laurier University) and Walter Enders (Iowa State University), "Cointegration and Threshold Adjustment"

George Tsiotas (University of Essex), "NonLinear Stochastic Volatility Models: Some Unconditional Simulation Results"

12:30 - 2:00 - Lunch

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

Session 8: Macro modeling
Chair: Barry Falk (Iowa State University)

Christophe Rault (Centre Economie Mathematique et Econometrie) and Yannick L'Horty (Universite de Paris), "The Causes of Unemployment in France: A New WS-PS Model Estimation"

Ordean Olson (Nova South Eastern University) and Matthew He (Nova South Eastern University), "A New Model of Balance of Payments Crisis: The Target Currency as a Determinant of Exchange Rate Stability"

Livio Stracca (European Central Bank), "Economics and Politics: Interest Rate Convergence in Europe and EMU"

Session 9: Semiparametric Estimation
Chair: John Geweke (University of Iowa)

Anil K. Bera (University of Illinois) and Yannis Bilias (Iowa State University),"A Brief History of Estimation"

Shiferaw Gurmu (Georgia State University) and Fidel Perez-Sebastian (University of Navara), "Series Estimation of Panel Count Data Regression Models with an Application to Patents and R & D Relationship"

Tong Li (Indiana University), "Consistent Estimation of Nonlinear Errors-in Variable Models"
