

MIDWEST ECONOMETRICS GROUP

2ND ANNUAL MEETING

Sept. 11 & Sept. 12, 1992

Federal Reserve Bank of Minneapolis

Econometric Problems in Panel Data

Chair and discussion leader: David Runkle, Federal Reserve Bank of Minneapolis and University of Minnesota

Audra Bowlus, University of Iowa

"Job Match Quality Over the Business Cycle"

Stephen R. Cosslett, Ohio State University

"Maximum Likelihood Estimation Subject to Aggregate Constraints"

Beum-Jo Park, University of Illinois-Champaign

"Quantile Regression and the Duration of Unemployment"

Lung-fei Lee, University of Michigan

"Asymptotic Bias in Maximum Simulated Likelihood Estimation of Discrete Choice Models"

Time Series in the Long Run

Chair and discussion leader: Danny Quah, Federal Reserve Bank of Minneapolis and London School of Economics

In Choi, Ohio State University

"Residual Based Tests for the Null of Stationarity with Applications to U.S. Macroeconomic Time Series"

Beth Fisher Ingram, University of Iowa (with N.E. Savin, University of Iowa)

"Explaining Business Cycles: A Multiple Shock Approach"

Naresh C. Mallick, University of Illinois-Champaign

"The Mean-Squared Error of Forecast and its Boundedness for the Unit Root and the Trend Stationary Models"

Margie A. Tieslau, Michigan State University

"A Generalized Method of Moments Estimator for Long-Memory Processes"

Dinner

Peter Schmidt, Michigan State University

"Some Easy-to-Digest After-Dinner Remarks"

Bayesian Methods for Time Series

Chair and Discussion Leader: John Geweke, University of Minnesota and Federal Reserve Bank of Minneapolis

Siddhartha Chib, Washington University (with Edward Greenberg, Washington University)

"Bayes Inference via Gibbs Sampling in Regression Models with AR(p) and MA(q) Errors"

Charles Whiteman, University of Iowa (With Beth Fisher Ingram, University of Iowa)
"Toward a New 'Minnesota' Prior: Forecasting and Conditional Projection Using Real Business Cycle Model Priors"

Arnold Zellner, University of Chicago
"Time Series Analysis, Forecasting and Econometric Modeling: The Structural Econometrics Modeling, Time Series Analysis 9SEMTSA) Approach"

Regression Methods

Chair and Discussion Leader: John Geweke, University of Minnesota and Federal Reserve Bank of Minneapolis

Lawrence Marsh, University of Notre Dame (with Kevin Brunson, University of Notre Dame)
"Selected Shrinkage Estimators and Principal Elements Regression"

SungSup Ra, University of Illinois-Champaign
"Testing for the Regression Coefficient Stability"

N.E. Savin, University of Iowa (with Douglas A. McManus, Federal Reserve System, and John C. Nankervis, City of London Polytechnic)
"Multiple Optima and Asymptotic Approximations in the Partial Adjustment Model"

Leigh Tesfatsion, Iowa State University (with Robert Kalaba, Iowa State University)
"Multicriteria Estimation"

Financial Time Series

Chair and Discussion Leader: Danny Quah, Federal Reserve Bank of Minneapolis and London School of Economics

Anil K. Bera, University of Illinois-Champaign (with Xiao-Lei Zuo, University of Illinois)
"Specification Test for a Linear Regression Model with ARCH Process"

Peter Rossi, University of Chicago (with Eric Jacquier, Cornell University, and Nick Polson, University of Chicago)
"Bayesian Analysis of Stochastic Volatility Models"

Houston H. Stokes, University of Illinois-Chicago (with Hugh M. Neuburger, consultant)
"Detecting and Modeling Nonlinearity in Stock Returns"

Nonstandard Estimation and Testing Problems

Chair and Discussion Leader: Scott Thompson, University of Minnesota

Joel Horowitz, University of Iowa (with Geert Ridder, University of Groningen)
"Root-N Consistent Estimation of a Regression Model with an Unknown Transformation of the Dependent Variable"

Yum-keung Kwan, University of Chicago (with Ingrid Tierens, University of Chicago)
"Estimating Non-linear Rational Expectation Models by Simulated Method of Partial Likelihood"

Pravin K. Trivedi, Indiana University (with A. Colin Cameron, University of California-Davis)
"Tests of Independence in Parametric Models: With Applications and Illustrations"

Weiren Wang, University of Kentucky (with Mai Zhou, University of Kentucky)
"Semi-Parametric Estimation of Disequilibrium Models"