

# 1997 PROGRAM FOR MIDWEST ECONOMETRICS GROUP MEETING

**Friday-Saturday, October 17 & 18, 1997**

[MEG Hotel Reservations and Local Arrangements info and original call-for-papers document](#)

[MEG East Lansing - MSU Travel info: Air, Car, Train](#)

[Additional Hotels: Kellogg Center and Residence Inn](#)

**Friday, October 17**

**12:30-1:30 REGISTRATION : Purdue Room, 4th floor, MSU Union.**

**1:30-3:00 BAYESIAN METHODS AND SIMULATION ESTIMATORS**

**Chair: Lawrence Marsh**

Justin Tobias (Chicago) and ARNOLD ZELLNER (Chicago), "Further Results on Bayesian Method of Moments Analysis of the Multiple Regression Model"

LUNG-FEI LEE (Hong Kong), "Some Common Structures of Simulated Specification Tests in Multinormal Discrete and Limited Dependent Variable Models"

JOHN GEWEKE (Minnesota) and Michael Keane (Minnesota), "Mixture of Normals Probit Models"

**3:00-3:30 BREAK**

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

**A. TESTING**

**Chair: David Mandy**

Ian Domowitz (Northwestern) and MAHMOUD A. EL-GAMAL (Wisconsin), "A Consistent Nonparametric Test of Ergodicity for Time Series with Occasional Shocks"

KYUNG SO IM (IUPUI), "Robustifying Glejser's Test of Heteroskedasticity"

ANIL K. BERA (Illinois) and Yannis Biliadis (Iowa State), "Rao's Score Test, Neyman's  $C(\alpha)$  and Silvey's LM Tests: An Essay on Historical Developments and Some New Results"

YUICHI KITAMURA (Minnesota), "GNP-Optimal Tests for Moment Restrictions"

**B. TIME SERIES I**  
**Chair: Richard Baillie**

LUTZ KILIAN (Michigan), "Exchange Rates and Fundamentals: What Do We Learn From Long-Horizon Regressions"

ROBERT J. ROSSANA (Wayne State), "On the Adjustment Matrix in Error Correction Models"

Eric Ghysels (Penn State), Clive W.J. Granger (UCSD), and PIERRE L. SIKLOS (Wilfrid Laurier), "Seasonal Adjustment and Volatility Dynamics"

ANDREW J. FILARDO (FRB of Kansas City) and Paul N. Cooper (FRB of Kansas City), "Cyclically-Adjusted Measures of Structural Trend Breaks: An Application to Productivity Trends in the 1990s"

**Friday evening:**

**6:30 pm cocktails and 7:30 pm dinner at University Club of MSU, 3435 Forest Road, Lansing.**

**Saturday, October 18**

**8:00-8:30 CONTINENTAL BREAKFAST**

**8:30-10:00 PARALLEL SESSIONS:**

**A. ESTIMATING TREATMENT EFFECTS**

**Chair: Pravin Trivedi**

Cheryl A. Nesluan (Social Security Administration) and JOSEPH V. TERZA (Penn State), "Exponential Regression with Endogenous Polychotomous Treatment Effects: GMM vs. Two-Stage Estimation"

Hide Ichimura (Pittsburgh) and CHRISTOPHER TABER (Northwestern), "Estimation of Treatment Counter Factuals Under Limited Support Conditions"

Jinyong Hahn (Penn), PETRA TODD (Penn), and Wilbert Van der Klaauw (NYU), "Estimation of Treatment Effects with a Quasi-Experimental Regression-Discontinuity Design"

**B. TIME SERIES II**

**Chair: John Geweke**

MARK J. JENSEN (Southern Illinois), "An Alternative Maximum Likelihood Estimator of Long-Memory Processes Using Compactly Supported Wavelets"

DAVID TUFTE (University of New Orleans), "Nearly Nonparametric Pattern Recognition, Estimation and Inference in Markov Switching Models"

MARINE CARRASCO (Ohio State), "Misspecified Structural Change, Threshold and Markov Switching Models"

**10:00-10:30 BREAK**

**10:30-12:00 ASYMPTOTIC THEORY**

**Chair: Jeffrey Wooldridge**

DAVID M. MANDY (Missouri) and Carlos Martins-Filho (Oregon State), "Relative Efficiency with Equivalence Classes of Asymptotic Covariances"

SHINICHI SAKATA (Michigan), " $L_1$  Instrumental Variable Type Estimator"

ROBERT DE JONG (Michigan State), "The Functional Central Limit Theorem and Convergence to Stochastic Integrals"

**12:00-1:30 LUNCH**

**1:30-3:00 PARALLEL SESSIONS:**

**A. SEMIPARAMETRICS**

**Chair: Mahmoud El-Gamal**

Adrian Fleissig (Saint Louis), Terry Kastens (Kansas State), and DEK TERRELL (Louisiana State, "Evaluating the Performance of the Fourier Flexible Form, Asymptotically Ideal Model, and Neural Net: A Guide to Semi-Nonparametric Forms"

LAWRENCE MARSH (Notre Dame), " Chow's Lagrangian Dynamic Optimization Procedure"

PARTHA DEB (IUPUI), Xing Ming (Indiana), and Pravin K. Trivedi (Indiana), "Semiparametric Estimation of Finite Mixture Models of Event Counts, With an Application to Demand for Medical Care by the Elderly"

**B. PANEL AND DURATION MODELS**

**Chair: Joseph Terza**

Jose Canals (Virginia) and SHIFERAW GURMU (Virginia), "Nonparametric Estimation of Competing Risks Models with Applications"

SHAOWEN WU (Ohio State), "Purchasing Power Parity Under the Current Float: New Evidence from Panel Data Unit Root Tests"

QI LI (Guelph) and Cheng Hsiao (Southern California), "Testing Serial Correlation in Semiparametric Panel Data Models"

**3:00-3:30 BREAK**

**3:30-5:00 PARALLEL SESSIONS:**

**A. NONPARAMETRIC ESTIMATION AND DATA PROBLEMS**

**Chair: Qi Li**

CHRISTOPHER R. BOLLINGER (Georgia State), "The Relative Measurement Error Bias in Nonparametric and OLS Regressions: Implications for Specification Tests"

BYUNG-JOO LEE (Notre Dame) and Lawrence C. Marsh (Notre Dame), "Nested Logit Analysis of Missing Response Observations"

GAUTAM TRIPATHI (Wisconsin), "Nonparametric Estimation and Testing of Homogeneous Functional Forms"

## **B. GLS AND SYSTEM ESTIMATION**

**Chair: Anil Bera**

MATTHEW L. HIGGINS (Western Michigan), "Computing GLS Estimators by Multiple-Length Regression"

JOHN. W. KEATING (Washington University), "Structural Inference with VAR Models that are Identified by Long-run Recursive Orderings"

HEEJOON KANG (Indiana), "Two Types of Cointegration: Simultaneous Common Factors versus Latent Common Factors"

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