



DEPARTMENT OF ECONOMICS
Queen's University
Kingston, Canada
K7L 3N6

Canadian Econometric Study Group Conference
on Advances in Econometric Theory and Modelling

Queen's University - September 28-29, 1984

Conference Sessions

Thursday, September 27

9:00 P.M. - Reception at 273 King St. W. (C. Beach's)

Friday, September 28

8:30 A.M. - Coffee and Registration, 2nd Floor, Dunning Hall

8:45 - 10:15 - Session I: (Chairman: Mike McCracken)

1. Ron Bodkin, Lawrence Klein, and Kanta Marwah, "Canadian Macroeconometric Modelling, 1947-1979 and Beyond"
2. Robin Carter and N.E. Savin, "Regression Functions in Econometrics"

Discussants: Marcel Dagenais, Frank Denton, Merv Daub

10:30 - 12:00 - Session II: (Chairman: Cheng Hsaio)

1. Adolf Buse, "Autocorrelation and Two-Stage Least Squares"
2. Alice Nakamura and Masao Nakamura, "Observable Fixed Effects and First-Order Autocorrelation in Binary Decision Processes: Estimation and Simulation"

Discussants: Pierre Siklos, Gordon Fisher

12:00 Noon - LUNCH

1:30 - 3:00 - Session III: (Chairman: Marcel Dagenais)

1. Aman Ullah and R.S. Singh, "The Estimation of Probability Density Functions and its Applications in Econometrics"
2. Adonis Yatchew and Larry Epstein, "Nonparametric Hypothesis Testing Procedures and Applications to Demand Analysis"

Discussants: James MacKinnon, Dale Poirier,

3:15 - 4:45 - Session IV: (Chairman: Masao Nakamura)

1. Dale Poirier, "On Rationalizing the Anomalous Performance of Models in Different Data Sets"
2. Jean-Marie Dufour and Roch Roy, "Some Robust Exact Results on Sample Autocorrelations and Tests of Randomness"

Discussants: David Prescott, Jacques Raynauld, Saleh Amirkhalkhali

DINNER at the General Wolfe (ferry over and back).

Saturday, September 29

8:30 A.M. - Coffee, 2nd Floor, Dunning Hall

8:45 - 10:15 - Session V: (Chairman: Gordon Anderson)

1. David Ryan and Terry Wales, "An Empirical Analysis of the Effects of Constraints on Hours and Weeks of Labour Supply"
2. Thanasis Stengos and David Fujimagari, "On the Robustness of the Sample Moment Estimator for the Tobit Model"

Discussants: Angelo Melino, Mike Abbott, Paul Ruud

10:30 - 12:00 - Session VI: (Chairman: Aman Ullah)

1. Lonnie Magee, "Some Inequalities for LR, W, and LM Tests"
2. Baldev Raj and H. Vinod, "Bootstrapping Confidence Intervals for Arbitrary Functions of Regression Parameters"

Discussants: Alain VanPeeterssen, Ken White

12:00 Noon - CESG Business Meeting

12:15 - LUNCH

1:00 - 2:30 - Session VII: (Chairman: James MacKinnon)

1. Gordon Fisher and Richard Smith, "Least Squares Theory and the Hausman Specification Test"
2. Allan Gregory and Michael Veall, "On Formulating Wald Tests of Nonlinear Restrictions"

Discussants: Alice Nakamura, Mostafa Askari