CESG/ACE 2002

19^e Atelier canadien d'économétrie / 19^th Canadian Econometrics Study Group

L'économétrie structurelle / Structural Econometrics
Oct 18-20, 2002

Hilton Québec
Québec (Québec)

Programme final / Final Programme

Comité scientifique / Organising Committee:

Jean-Marie Dufour, Université de Montréal
David Giles, University of Victoria
Stephen Gordon, Université Laval
James MacKinnon, Queen's University
Angelo Melino, University of Toronto
Bruce Shearer, Université Laval
Michael Veall, McMaster University

Le Comité scientifique tient à remercier les organismes suivants pour leur aide financière:
The Organising Committee is grateful to the following institutions for their financial support :
Conseil de recherche en sciences humaines du Canada (CRSH) /
Social Sciences and Humanities Research Council of Canada (SSHRC)
The Journal of Applied Econometrics
Centre interuniversitaire sur le risque, les politiques économiques et l'emploi (CIRPÉE)
L'Institut de finance mathématique de Montréal (IFM2)
Groupe de recherche en économie de l'énergie, de l'environnement et des ressources naturelles (GREEN)

Inscription et repas / Registration and meals :	Salle Panorama Vieux-Port, 23e étage
Séminaires / Seminars :	Salle Panorama Plaines, 23e étage
Posters :	Salle Villeray, Étage Grand-Hall

Vendredi 18 octobre — Friday, October 18

18 h – 22 h Inscription / Registration

19 h Réception d'arrivée (bar payant) / Opening reception (cash bar)

Samedi 19 octobre — Saturday, October 19

7 h 30 Déjeuner / Breakfast

8 h Inscription / Registration

8 h 30 ***Session I : Économétrie structurelle I / Structural econometrics I***
Présidente / Chair : Victoria Zinde-Walsh, McGill University

- *Social insurance at the end of the life cycle*
  John Rust, University of Maryland, College Park
  Commentateur / Discussant : Christopher Ferrall, Queen's University

- *Temporary increases in tariffs and machine replacement : The Chilean experience 1980-1996*
  Hiroyuki Kasahara, Queen's University
  Commentateur / Discussant : Angelo Melino, University of Toronto

10 h Pause-café / Coffee break

10 h 30 ***Session II : Sauts et volatilité stochastique / Jumps and stochastic volatility***
Président / Chair : John Maheu, University of Toronto

- *Estimation of jump diffusions with a continuum of moment conditions*
  Marine Carrasco, University of Rochester
  Commentateur / Discussant : Benoît Perron, Université de Montréal

- *Moments of continuous-time stochastic volatility models*
  Nour Meddahi, Université de Montréal
  Commentateur / Discussant : Jun Yu, University of Aukland

12 h Dîner / Lunch

Samedi 19 octobre | Saturday, October 19

13 h **Session III : *Économétrie structurelle II / Structural econometrics II***
Président / Chair : Thanasis Stengos, Guelph University

- *An equilibrium model of health insurance provision and wage determination*
  Christopher Flinn, New York University
  Commentatrice / Discussant : Audra Bowlus, University of Western Ontario

- *A structural analysis of the correlated random coefficient wage regression model*
  Christian Belzil, Concordia University
  Commentateur / Discussant : Bruce Shearer, Université Laval

14 h 30 Pause-café / Coffee break

15 h ***Session IV : Théorie / Theory***
Président / Chair : Alfred Haug, York University

- *Projection-based statistical inference in linear structural models with possibly weak instruments*
  Jean-Marie Dufour, Université de Montréal
  Commentateur / Discussant : John Cragg, University of British Columbia

- *Information-theoretic estimation of latent variable models*
  Susanne Schennach, University of Chicago
  Commentateur / Discussant : Paul Rilstone, York University

Samedi 19 octobre Saturday, October 19

17 h 30 ***Posters :***

- *The block-block bootstrap: Improved asymptotic refinements*
  Donald W.K. Andrews, Yale University

- *Is more data always better for factor analysis?*
  Jean Boivin, Columbia University

- *Conditional correlated jump dynamics in foreign exchange*
  Wing Chan, Wilfrid Laurier University

- *Further results on the asymptotics for nonlinear transformations of integrated time series*
  Robert De Jong, Michigan State University

- *Solving finite mixture models in parallel*
  Christopher Ferrall, Queen's University

- *Simulation-based estimation of peer effects*
  Brian Krauth, Simon Fraser University

- *Persistence, bias and the forward premium anomoly: How bad is it?*
  Alex Maynard, University of Toronto

- *A factor model for dynamic correlations*
  Denis Pelletier, Université de Montréal

- *Tests of functional hypotheses with high power against local alternatives*
  Adonis Yatchew, University of Toronto

- *A class of nonlinear stochastic volatility models and its implications on pricing currency options*
  Jun Yu, University of Aukland

- *Statistical analysis of inequality with decompositions: The Canadian Experience*
  Sourushe Zandvakili, University of Cincinnati

19 h 30 ***Souper conférence / Conference dinner***

Les Voûtes du Cavour
38, rue Saint-Pierre
Québec, Québec

Dimanche 20 octobre | Sunday, October 20

7 h 30 Déjeuner / Breakfast

8 h 30 ***Session V : Économétrie bayesienne / Bayesian econometrics***
Président / Chair : Marie-France Paquet, University of Ottawa

- *Testing for indeterminacy : An application to U.S. monetary policy*
  Frank Schorfheide, University of Pennsylvania
  Commentateur / Discussant : Marco Del Negro, Federal Reserve Bank of Atlanta

- *Bayesian inference for a theory of random consumer demand*
  William McCausland, Université de Montréal
  Commentateur / Discussant : Dale Poirier, University of California at Irvine

10 h Pause-café / Coffee break

10 h 30 ***Session VI : Économétrie structurelle III / Structural econometrics III***
Président / Chair : John Galbraith, McGill University

- *Cohabitation, marriage and divorce in equilibrium*
  Shannon Seitz, Queen's University
  Commentateur / Discussant : Susumu Imai, Concordia University

- *Displaced workers, early leavers and re-employment wages*
  Audra Bowlus, University of Western Ontario
  Commentateur / Discussant : Christian Belzil, Concordia University

- *Indices and tests for multidimensional inequality and welfare : Multivariate generalisations of the Gini coefficient and Kolmogorov-Smirnov Two sample test*
  Gordon Anderson, University of Toronto
  Commentateur / Discussant : Russell Davidson, McGill University

12 h 45 Dîner / Lunch