

Preliminary Schedule
4th Symposium on Nonlinear Dynamics and Econometrics
Boston, MA March 15-17
Park Plaza Hotel
Contact Bruce Mizrach for additional information.
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Friday, March 15

9.00

"Testing and Estimating Multiple Structural Changes in Regression Models."
Jushan Bai, Massachusetts Institute of Technology, e-mail: jbai@mit.edu
Pierre Perron, University of Montreal

10.00

"Nonlinearities in Business Fluctuations."
Cora Barnhart, Clemson University and Furman University
Jerry Dwyer, Federal Reserve Bank of Atlanta, e-mail: DWYERG@CLEMSON.EDU

11.00

"Detecting and Modeling Intrinsic Stochastic Nonlinearity in
Macroeconometric Relationships"
Richard Ashley, VPI & SU, e-mail: ashley@vt.edu

2.00 Session:

"Frequency Domain Analysis of Business Cycle Asymmetry."
Phil Rothman, East Carolina, e-mail: ecrothma@ecuvax.cis.ecu.edu
Mel Hinich, University of Texas-Austin

"Investigating Cyclical Asymmetries and Duration Characteristics."
Randal Verbrugge, VPI&SU, e-mail: verbrugge@platon.econ.vt.edu

"The Specification and Estimation of a Nonlinear Model of Real and Stock
Market Interaction."

Willi Semmler, New School for Social Research, e-mail: ashley@vt.edu
Levent Kockesen, New York University
Carl Chiarella, University of Technology-Sydney

4.00 Session:

"Unveiling Nonlinearities through Time-scale Transformations."
Dominique Guillaume, London School of Economics, e-mail:
D.Guillaume@lse.ac.uk

"Order Determination in Non Linear Time Series Models."

Maurice Peat, University of Technology-Sydney, e-mail:
maurice@finomics.bus.uts.edu.au
Max Stevenson, University of Technology-Sydney

"A Simulated Semi parametric Estimation of Nonlinear Errors-in-Variab les
Models."

Li qun Wang, University of Basel, e-mail: ashley@vt.edu
Cheng Hsi ao, University of Southern California

Saturday, March 16

9.00

"Why are there Aggregate Economic Fluctuations? Nonlinear Entrainment in
the Macroeconomy"
John Sterman, Sloan School of Management, Massachusetts Institute of
Technology, e-mail: jsterman@mit.edu

10.00

"Detecting Epochs of Transient Dependence In White Noise."
Doug Patterson, VPI&SU, e-mail: AMEX@VTVM1.CC.VT.EDU

11.00 Session

"Business Cycle Turning Points: Two Empirical Business Cycle Model Approaches."

Andrew Filardo, FRB Kansas City, email: filardo@frbkc.org
Stephen F. Gordon, Université Laval

"The Complex Dynamics of the Financial Accelerator."

Domenico Mignacca, Deutsche Bank, e-mail: deliga@ai.xmiced.mi.unicatt.it
Mauro Gallegati, U. of Teramo
Domenico Delli Gatti, Università Cattolica

"Forecasting Stock Market Averages to Enhance Profitable Trading Strategies."

Christian Helmenstein, Institute for Advanced Studies, Vienna, e-mail: helmen@ihs.v.wsr.ac.at
Christian Haefke, Institute for Advanced Studies, Vienna

2.00 Session

"Non-linearity in Mean or Variance: an Application to Implied Volatility."

David Robinson, University of Southern Queensland, e-mail: robinson@usq.edu.au

"Avoiding the Pitfalls - Can New Tests Detect Bubbles."

Simon van Norden, Bank of Canada, e-mail: svannorden@bank-banque-canada.ca

"Learning and Conditional Heteroscedasticity in Asset Prices."

Bruce Mizrach, Rutgers University, e-mail: mizrach@rci.rutgers.edu

4.00 Session:

Special Invited Lecture: "Estimation of Thresholds in Dynamic Models"

Bruce Hansen, Boston College e-mail: hansen-ec@hermes.bc.edu

Sunday, March 17

9.00 Session

"A Complete Keynesian Monetary Growth Model of the Open Economy with Sluggish Price and Quantity Adjustments"

Carl Chiarella, University of Technology-Sydney, New School for Social Research, e-mail: C.Chiarella@uts.EDU.AU
Peter Flaschel, Department of Economics, University of Bielefeld

"Optimal Cycles: The Case of a Convex Environment and a Convex Return Function."

Michael Kopel, Cornell University, e-mail: kopel@econ.CIT.CORNELL.EDU

"Further Evidence Against the Existence of Low-dimensional Chaos in the Foreign Exchange Market."

Robert Hoehener, Universität Bern, e-mail: hoehener@vwi.uni.be.ch

11.00 Session

"Forecasting with Real Business Cycle Models."

Christian Zimmerman, Université du Québec à Montréal, e-mail: zimmermann.christian@uqam.ca

"Macroeconomic Collapse During Systemic Change."

J. Barkley Rosser, Jr, James Madison University, e-mail: ROSSERJB@VAX1.ACS.JMU.EDU
Marina Vcherashnaya Rosser, James Madison University

"Estimating Stochastic Growth Models: A Comparison of Different Data Sets."

Willi Semmler, New School for Social Research, e-mail: SEMMLER@newschool.edu
Gang Gong, New School for Social Research