NSF-NBER SEMINAR ON TIME SERIES

Sponsored by The National Science Foundation,
The National Bureau of Economic Research,
The University of California, Davis, and
H.G.B. Alexander Research Foundation
(arranged by William E. Wecker & George C. Tiao)

October 5-6, 1984
Meeting Place: Faculty Club, University of California, Davis

PROGRAM

Friday, October 5

7:30-8:15 AM  Breakfast, Faculty Club
8:30-8:35 AM  Welcome by William E. Wecker
University of California, Davis
8:35-10:00 AM  Session I

Chairman: George C. Tiao, University of Chicago

"Predictive Likelihood Functions for
Econometric Models"
Thomas Cooley, University of California,
Santa Barbara and William Parke, U. C.
Santa Barbara

"The Predictive Value of Production Survey
Expectations"
Dominique M. Hanssens University of
California, Los Angeles and Piet Vanden
Abeele, K.U. Leuven, Belgium

"A Diagnostic Method for Detecting
Random Level Shifts in Time Series"
George C. Tiao, University of Chicago and
Chung Chen, Washington State University

10:00-10:30 AM  Coffee
10:30-12:00 N  Session II

Chairman: T. W. Anderson, Stanford University

"Review of Unit Root Tests Through Examples"
William R. Bell, U.S. Bureau of the Census,
David A. Dickey, North Carolina State University
and Robert B. Miller, U.S. Bureau of the Census
"A Time Series Analysis of Speculative Bubbles"
G. S. Maddala, University of Florida and Kim Sawyer, University of Florida

"On Two Methods for Solving and Estimating Linear Simultaneous Equations Under Rational Expectations"
Gregory C. Chow, Princeton University, and Philip Reny, Princeton University

12:00-1:30 PM Lunch, UCD Faculty Club

1:30-3:00 PM Session III
Chairman: Robert Shumway, University of California, Davis

"Conditional Heteroscedastic Time Series Models"
Ruey S. Tsay, Carnegie-Mellon University

"Missing Data in Dynamic Econometric Models"
Craig F. Ansley, University of Chicago

"A Nonparametric Bayesian Approach to the Calibration Problem"
William E. Wecker, University of California, Davis and Craig F. Ansley, University of Chicago

3:00-3:30 PM Soft Drinks

3:30-5:00 PM Session IV
Chairman: David Rocke, University of California, Davis

"Co-Integrated Variables and Error-Correcting Models"
C. W. J. Granger, University of California, San Diego

"Testing For Co-Integration"
Robert Engle, University of California, San Diego

"Least Squares Estimators in Error Correction Models"
James H. Stock, Harvard University

6:30 PM Dinner, Putah Creek Lodge

Saturday, October 6

7:15-7:45 AM Breakfast, Faculty Club
8:00-9:30 AM  
**Session V**

Chairman: C. W. J. Granger, University of California, San Diego

"Time Series Parameter Estimation Employing Both Second and Third Order Spectra"  
David R. Brillinger, University of California, Berkeley

"On Concurrent Seasonal Adjustment"  
David A. Pierce, Federal Reserve Board and Sandra K. McKenzie, U. S. Bureau of the Census

"Maximum Conditional Likelihood Estimation in the Multivariate ARMAX(p,q)-Model"  
Leon L. Wegge, University of California, Davis

9:30-10:00 AM  
Coffee

10:00-11:30 AM  
**Session VI**

Chairman: Robert Engle, University of California, San Diego

"A System Theory Approach to Economic Time Series Analysis"  
Masanao Aoki, University of California, Los Angeles  
Arthur Havenner, University of California, Davis

"Do the Leading Indicators Lead?"  
Roger Craine, University of California, Berkeley,  
Arthur Havenner, University of California, Davis, and James Wilcox, U. C. Berkeley

"On the Use of the Bootstrap to Obtain Estimates of Mean Square Error for Multi-Step-Ahead Forecasts of Short Time Series from Autoregressive Processes"  
David F. Findley, U.S. Bureau of the Census