

SESSION TITLE: Nonlinear Fluctuations and Business Cycle Asymmetries I

(Part of the Symposium on Non-linear Econometrics and Theory)

|                   |  |                 |                                |
|-------------------|--|-----------------|--------------------------------|
| <i>Organizer:</i> | Willi Semmler  | <i>Chair:</i>   | Willi Semmler                  |
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1) **Title:** Stefan Mittnik, SUNY Stony Brook, Jeffrey Mills, University of Cincinnati. "A Bayesian Nonlinear Vector Autoregression."

|                   |   |                    |  |
|-------------------|---|--------------------|--|
| <i>Presenter:</i> | Stefan Mittnik  | <i>Discussant:</i> | Bruce Mizrach  |
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2) **Title:** Willi Semmler and Gong Gang, New School for Social Research. "Estimating Deep Parameters of Intertemporal Models."

|                   |  |                    |   |
|-------------------|--|--------------------|---|
| <i>Presenter:</i> | Willi Semmler  | <i>Discussant:</i> | Max Stevenson   |
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3) **Title:** Peter Flaschel, University of Bielefeld, and Carl Chiarella, University of Technology, Sidney. "Labor Market Approaches to Business Cycle Theory"

|                   |  |                    |   |
|-------------------|--|--------------------|---|
| <i>Presenter:</i> | Peter Flaschel                                   | <i>Discussant:</i> | Sharon Kozicki  |
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4) *Title:* Max Stevenson and Maurice Peat, University of Technology, Sidney, Australia. "Asymmetry in Business Cycles: Evidence from the Australian Labor Market."

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*Discussant* Ted Jaditz  
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SESSION TITLE: Nonlinear Fluctuations and Business Cycle Asymmetries II

(Part of the Symposium on Non-linear Econometrics and Theory)

|                   |  |                 |   |
|-------------------|--|-----------------|---|
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1) **Title:** "Transaction Costs and Non-linear Adjustment Towards Equilibrium in the U. S. Treasury Bill Market."

|                   |   |                    |   |
|-------------------|---|--------------------|---|
| <i>Presenter:</i> | Heather Anderson  | <i>Discussant:</i> | Richard Ashley  |
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2) **Title:** "Business Cycle Durations"

|                   |  |                    |   |
|-------------------|--|--------------------|---|
| <i>Presenter:</i> | Andrew Filardo   | <i>Discussant:</i> | Stan Wingate  |
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2) **Title:** James Ramsey and Sean Keenan, New York University. "Multi-Country Tests for the Oscillator Model with Slowly Varying Coefficients."

|                   |   |                    |                            |
|-------------------|---|--------------------|----------------------------|
| <i>Presenter:</i> | Sean Keenan   | <i>Discussant:</i> | Ted Jaditz                 |
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SESSION TITLE: Non-linearity in International Data

(Part of the Symposium on Non-linear Econometrics and Theory)

|                   |   |                 |  |
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1) **Title:** "A Nonlinear Time Series Exploration of the French Franc/Deutchmark Exchange Rate"

|                   |  |                    |   |
|-------------------|--|--------------------|---|
| <i>Presenter:</i> | David Chappel  | <i>Discussant:</i> | Robert M. Eldridge  |
| <i>Address:</i>   | Sheffield University Management School<br>9 Mappin St.<br>Sheffield S1 4DT<br>UNITED KINGDOM | <i>Address:</i>    | Southern Connecticut State University<br><br>309 West Main St.<br>Milford, CT 06460 |
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2) **Title:** D. M. Guillaume, Catholic University of Leuven. "A Low Dimensional Attractor in the Foreign Exchange Markets?"

|                   |  |                    |   |
|-------------------|--|--------------------|---|
| <i>Presenter:</i> | D. M Guillaume   | <i>Discussant:</i> | Amy Henderson   |
| <i>Address:</i>   | Center for Economic Studies<br>Catholic University of Leuven<br>Van Evenstraat, 2B<br>3000 Leuven<br>Belgium | <i>Address:</i>    | St. Mary's College of MD<br>Economics Department<br>St. Mary's City, MD 20686 |
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3) **Title:** "Non-linear Modeling of the Economical Dynamics by the Time Series Multivariate Unfolding Methods."

|                   |  |                    |                            |
|-------------------|--|--------------------|----------------------------|
| <i>Presenter:</i> | Serguei Aivazian   | <i>Discussant:</i> | Ted Jaditz                 |
| <i>Address:</i>   | Russian Academy of Sciences<br>Central Economics and Mathematics<br>Institute<br>Moscow 117418<br>Krasikova St. 32<br>RUSSIA | <i>Address:</i>    | Bureau of Labor Statistics |
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SESSION TITLE: Forecasting

Part of the Symposium on Non-linear Econometrics and Theory

|                   |   |                 |  |
|-------------------|---|-----------------|--|
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1) **Title:** Sharon Kozicki, Federal Reserve Board of Governors. "A Term Structure Model with Non-linear Forecasting Rules."

|                   |   |                    |   |
|-------------------|---|--------------------|---|
| <i>Presenter:</i> | Sharon Kozicki  | <i>Discussant:</i> | Heather Anderson  |
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2) **Title:** Richard Ashley, Douglas Patterson, VPI & SU, "A Frequency Domain Approach to Nonlinear Model Building."

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|-------------------|---|--------------------|--|
| <i>Presenter:</i> | Richard Ashley  | <i>Discussant:</i> | Bruce Mizrach  |
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3) **Title:** Ted Jaditz, Bureau of Labor Statistics, and Chera Sayers, University of Houston. "Predicting Inflation."

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SESSION TITLE: Correlation Integral Tests

(Part of the Symposium on Non-linear Econometrics and Theory.)

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1) **Title:** U Statistics for Weakly Dependent Processes

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|-------------------|--|--------------------|---|
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2) **Title:** Correlation Integral Tests of Distribution: Tests of Normality

|                   |   |                    |     |
|-------------------|---|--------------------|-----|
| <i>Presenter:</i> | Rob McClelland  | <i>Discussant:</i> | TBA |
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3) **Title:** Monte Carlo Results for a Modified Version of the Baek and Brock Nonlinear Granger Causality Test

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|-------------------|---|--------------------|---|
| <i>Presenter:</i> | Craig Hiemstra  | <i>Discussant:</i> | Ted Jaditz  |
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SESSION TITLE: Testing for and Modeling Non-linearity

(Part of the Symposium on Non-linear Econometrics and Theory)

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1) **Title:** Spurious Non-linear Granger Causality

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2) **Title:** James Ramsey and Steven Sullivan, New York University. "Dynamic Analysis of Estimated Forced Oscillators: A Cross Country Comparison of Indices of Consumer Goods Production.

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|-------------------|---|--------------------|---|
| <i>Presenter:</i> | Steven Sullivan   | <i>Discussant:</i> | Rob McClelland  |
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3) **Title:** Robert M. Eldridge, Southern Connecticut State University, and David Chappel, Sheffield University Management School. "Sterling and the European Currency Unit: A Random Walk or Chaos?"

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SESSION TITLE: Special Invited Lecture.

(Part of the Symposium on Non-linear Econometrics and Theory)

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**1) Title:** Why Use Nonlinear Models If They Can't Forecast?

|                   |   |                   |  |
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SESSION TITLE: "Trends, Breaks, and Bubbles."

(Part of the Symposium on Non-linear Econometrics and Theory)

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1) **Title:** Ehsan Ahmed, James Madison University, Roger Koppl, Fairleigh Dickenson University, J. Barkley Rosser, Jr., James Madison University, Mark V. White, ITAM

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2) **Title:** Mark V. Van Boening, University of Mississippi. "Institutional Rules and Bubbles in Laboratory Markets.

|                   |  |                    |   |
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3) **Title:** Laura Kodres, Federal Reserve Board of Governors, and Paul Seguin, University of Michigan. "Volume, Volatility, and the Transmission of Information Among the S&P 500 Futures Traders."

|                   |   |                    |   |
|-------------------|---|--------------------|---|
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4) **Title:** S. Kirk Elwood, James Madison University. "Testing for Asymmetry in the Persistence of Time Series Disturbance: A State Space Approach."

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