Program for the 2nd Annual SNDE Conference

The second annual meeting of the Society for Nonlinear Dynamics and Econometrics will meet in conjunction with the Eastern Economics Association in New York, NY, Friday March 17 to Sunday March 19, 1995 at the Roosevelt Hotel in Manhattan.

SESSION TITLE: Forecasting and Simulation
DATE & TIME: Friday, 9.00

Michel Juillard, CEPREMAP.
DYNARE: a program for the resolution and simulation of dynamic models with forward variables through the use of a relaxation algorithm.

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Discussant   Alfred Greiner
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Christian Haefke and Christian Helmenstein, Institute for Advanced Studies, Vienna.
Neural Networks in the Capital Markets: An Application to Index Forecasting.

Presenter: Christian Helmenstein
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               Studies
               Department of Economics

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Discussant Norman R. Swanson
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Ted Jaditz, BLS, and Chera Sayers, University of Houston.
Forecasting Monetary Aggregates.

Presenter: Ted Jaditz
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Discussant Ping Chen
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SESSION TITLE: Forecasting Using Neural Nets
DATE AND TIME: Friday, 11.00

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Norman R. Swanson, Penn State University, and Halbert White, UC-San Diego.
Macroeconomic Forecasting Using Artificial Neural Network Models

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Discussant Bruce Mizrach
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Xiaohong Chen, University of Chicago, and Halbert White, UC-San Diego.
Nonparametric Learning with Feedback

Presenter: Xiaohong Chen
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Discussant Rob McClelland
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Valentina Corradi, University of Pennsylvania, and Halbert White, UC-San Diego
Regularized Neural Networks: Some Convergence Rate Results

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SESSION TITLE: Empirical Finance I
DATE & TIME: Friday, 2.00

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David Robinson, University of Southern Queensland
Nonlinear Dynamics and Futures Options Implied Volatility.

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Discussant: Ted Jaditz
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Maurice Peat and Max Stevenson, University of Technology, Sydney.
Testing for Nonlinearities in Economic and Financial Time Series.

Presenter: Maurice Peat
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Ping Chen, University of Texas-Austin

Empirical Evidence and
Economic Relevance of Color Chaos: Time-Frequency Pattern of Business
Cycles and Market Resilience under External Shocks.

Presenter: Ping Chen
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               Studies in Statistical
               Mechanics & Complex Systems
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Discussant   Phil Rothman
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SESSION TITLE: Testing for Nonlinearity
DATE & TIME: Friday, 4.00

Chair   Ted Jaditz
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Levent Kockesen and Willi Semmler, New School for Social Research.
"An STR Model to Test for Nonlinear Financial-Real Interaction."

Presenter: Levent Kockesen
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                Research
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Discussant      Heather Anderson
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Ralph Bradley and Rob McClelland, Bureau of Labor Statistics.
Kernel Test for Neglected Nonlinearity.

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Ehsan Ahmed and Barkley Rosser, James Madison University, and
Jamshed
Uppal, Catholic University.
"New Evidence of Speculative Bubbles in
Pakistani Stock Markets."

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Presenter:      J. Barkley Rosser
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SESSION TITLE: Empirical Finance II
DATE AND TIME: Saturday, 9.00

Chair: Bruce Mizrach
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Bruce Mizrach, Rutgers University.
"The Volatility Smile and Yield Curve: Probability Densities Implicit in Options Prices."

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Discussant Xiaohong Chen
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Rob Bauer, Rheinich-Westfalische Techniche Hochschule-Aachen and Fred
G. M. C. Nieuwalnd, Limberg Institute fo Financial Economics, Maastricht.
"The Value of Embedding Proxies for Information Arrival
in GARCH Processes."

Presenter: R. Bauer
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Discussant Levent Kockesen
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James B. Ramsey, New York University.
The Analysis of Foriegn
Exchange Data Using Waveform Dictionaries.

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Discussant Valentina Corradi

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SESSION TITLE: Empirical Macroeconomics
DATE AND TIME: Saturday, 11.00

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Phil Rothman, East Carolina University, Mel Hinich, University of Texas.
"Frequency Domain Analysis of Business Cycle Asymmetry."

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Heather Anderson, University of Texas.
"Detecting Common Nonlinear
Components Using Canonical Correlations."

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Discussant James B. Ramsey
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Ted Jaditz, Bureau of Labor Statistics.
"Seasonality in Mean,Seasonality in Variance."

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SESSION TITLE: Plenary Session
DATE & TIME: Saturday, 4.00

Presenter: To Be Announced

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SESSION TITLE: Deterministic Dynamics
DATE & TIME: Sunday, 9.00

Chair: Maurice Peat
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Richard Melka, Craig Pierotti, and S. N. Gajanan, University of Pittsburgh at Bradford.
"An Alternative Model of a Nonlinear Business Cycle."

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John Hisnanick. Department of Veterans Affairs.
Modeling the Emergent
Behavior of Knowledge Transfer.

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Paula Varson, Concordia University, and Paul Doran, University of Glasgow.
The Search for Evidence of Chaos in FTSE - 100 Daily
Returns.

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SESSION TITLE: Macroeconomic Theory
DATE AND TIME: Sunday, 11.00

Chair: J. Barkley Rosser
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Carl Chiarella, University of Technology, Sidney. and Peter Flaschel,
University of Bielefeld
"Keynesian Monetary Growth Dynamics"

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Toichiro Asada, Chuo University.
"Kaldorian Dynamics in an Open Economy."

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Alfred Greiner, University of Augsburg, and Willi Semmler, New School
for Social Research.
Multiple Steady States, Interdeterminacy and
Cycles in a Basic Model of Endogenous Growth.

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