EASTERN ECONOMIC ASSOCIATION

19TH ANNUAL CONVENTION

Omni Shoreham Hotel
Washington, D.C.
March 19-21, 1993

Next year...
The Gala 20th!
BOSTON
March 15-18, 1994
The Park Plaza Hotel

Office of the Sarkisian
Chair in Business Economics

Bryant College
Smithfield, RI 02917
NONLINEAR TIME SERIES METHODS I
(Sponsored by Society of Government Economists)

Chair: Ted Jaditz, BLS/Society of Government Economists

ORG: Ted Jaditz, BLS/Society of Government Economists

Independence and Changes in the Size Distribution of Income
Phil Rothman, East Carolina University

The Unemployment Rate and the Business Cycle in Britain: An Aggregate and Regional Analysis
Max Stevenson, David Jones and Neil Manning, University of Technology (Sydney, Australia)

An Application of Emergent Noise Theory to Stock Returns
Rochelle Antoniewicz, Federal Reserve Board of Governors

Jonathan Jones, U.S. Securities and Exchange Commission
Ralph Bradley, U.S. Bureau of Labor Statistics
NONLINEAR TIME SERIES METHODS II
(Sponsored by the Society of Government Economists)

Chair: Craig Hiemstra, Loyola College


Tracking Nonlinearities in Intertemporal Models
Wili Semmler, New School for Social Research

Nonlinear Economic Dynamics
Stephan Mittnik, SUNY - Stonybrook

Nonlinearity and Endogeneity in Macro Asset Pricing
Charles Kramer and Craig Hiemstra, Loyola College

Discussants: Mike Weiss, U.S. Department of Agriculture
Rob McClelland, Bureau of Labor Statistics
Ted Jaditz, Bureau of Labor Statistics
[109] NONLINEAR TIME SERIES METHODS III
(Sponsored by the Society of Government Economists)

Chair: Jonathan Jones, U.S. Securities and Exchange Commission


Target Zone Models of Exchange Rates with Stochastic Realignments
Bruce Mizrach, Federal Reserve Bank of New York

The Global Dynamics of A Class of Generalized Tobin Models
Carl Chiarella, U. of Technology-Sydney/University of Mannheim, & Hans-Walter Lorenz, Georg August U.

A Re-examination of Volume versus GARCH Effects in Stock Returns
Jonathan Jones, U.S. Securities and Exchange Commission

Discussants: Craig Hiaemstra, Loyola College
Charles Kramer, Loyola College
Claire Gilmore, St. Joseph's University

11 a.m. - 12:40 p.m.
[131] Room 187 2 p.m. - 3:40 p.m.
NONLINEAR TIME SERIES IV
(Sponsored by the Society of Government Economists)

Chair: Ted Jaditz, Bureau of Labor Statistics


Are Agricultural Time Series Nonlinear? The Case of German Potato Prices
Barbel Finkenstadt and Peter Kuhbler, Freie Universität Berlin

Specification Testing
Rob McClelland and David Johnson, Bureau of Labor Statistics

Conditional Volatility, Time Varying Risk Premiums, and Stock Return Dynamics
Craig Heimstra and Charles Kramer, Loyola College

Discussants: Dan Sichel, Federal Reserve Board of Governors
Rochelle Antoniewicz, Federal Reserve Board of Governors
NONLINEAR TIME SERIES V  
(Sponsored by the Society of Government Economists)

Chair:  Ted Jaditz, Bureau of Labor Statistics


Prediction Based on Nearest Neighbor Algorithms
Ted Jaditz, Bureau of Labor Statistics and Chera Sayers, University of Houston

New Test for Nonlinearity and Chaos in Financial and Economic Data
Claire Gillmore, St. Joseph's University

Nonlinear Behavior in Financial and Foreign Currency Future Prices
Doug Patterson and Don M. Chance, Virginia Polytechnic Institute

Discussants:  Phil Rothman, East Carolina University
             Craig Heimstra, Loyola College
             Jonathan Jones, U.S. Securities and Exchange Commission