Conference Program
4th Symposium on Nonlinear Dynamics and Econometrics

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: ashleyr@vt.edu

2.00 Session:
"Frequency Domain Analysis of Business Cycle Asymmetry."
Phil Rothman, East Carolina, e-mail: erothma@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: Semmler@newschool.edu
Levent Kockesen, New York University
Carl Chiarella, University of Technology-Sydney

4.00 Session:
"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

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

"The Complex Dynamics of the Financial Accelerator."
Domenico Mignacca, Deutsche Bank e-mail: delliga@aixmiced.mi.unicatt.it
Mauro Gallegati, U. of Teramo
Domenico Delli Gatti, Universita Cattolica

"Forecasting Stock Market Averages to Enhance Profitable Trading Strategies."
Christian Helmenstein, Institute for Advanced Studes, Vienna, e-mail: helmen@ihssv.wsr.ac.at
Christian Haefke, Institute for Advanced Studes, 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

"Did Option Prices Predict the ERM Crises?"
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: kopol@econ.CIT.CORNELL.EDU

"Further Evidence Against the Existence of Low-dimensional Chaos in the Foreign Exchange Market."
Robert Hoehener, Universitaet Bern, e-mail: hoehener@vwi.unibe.ch

11.00 Session
"Forecasting with Real Business Cycle Models."
Christian Zimmerman, Universite du Quebec a Montreal, 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

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