Some Possible Presentation Papers - Economics 508

All papers will be considered, and I encourage you to select any paper on or not on this list that is as close as possible to your desired research area. The only requirement is that the paper have some methodological or theoretical econometric components. Email me or discuss with me your requested paper for my approval.

Econometric Theory and Testing


Linton, O., E. Maasoumi and Y.J. Whang, 2003, Consistent testing for stochastic dominance under general sampling schemes, *Review of Economic Studies*, 72, 735


Forecasting and Predictive Accuracy


**Conditional Heteroskedasticity**


**Cointegration**


**Nonlinear Models**


**Long Memory Models**


**Nonstationarity and Unit Roots**


**Model Selection and Related Topics**


**State Space Models**


**Causality**


**Time Varying Parameters/Structural Breaks**


**Volatility**


### Heteroskedasticity and Autocorrelation Consistent Variance Estimation


### Bootstrap


Gonzales, S., and H. White, 2002b, Maximum Likelihood and the Bootstrap for Nonlinear Dynamic Models, Mimeo, Université de Montréal.


**More Financial Econometrics**


Hong, Y., 200?, Evaluation of out of sample probability density forecasts with applications to S&P 500 stock prices, Mimeo, Cornell University.


**Empirical Topics**


Ang, Andrew, Geert Bekaert and Min Wei, 2006, Do Macro Variables, Asset Markets or Surveys Forecast Inflation Better?, forthcoming *Journal of Monetary Economics*. 

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