

# US1

## DATA ON DISKETTE

### WHAT IS US1?

A COST-EFFECTIVE  
DATA PACKAGE

- ✓ 350 key economic and financial indicators
- ✓ \$750 charge includes classroom license
- ✓ **YOU** choose data format:

- ▶ RATS
- ▶ MicroTSP
- ▶ SAS®
- ▶ SORITEC
- ▶ MODLER
- ▶ DLX

Haver Analytics' **DLX** database system provides:

- ✓ Spreadsheet interface
- ✓ Automatic frequency conversion
- ✓ Standard growth rate functions
- ✓ Ability to view data in tables and charts

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### HAVER ANALYTICS

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EASTERN ECONOMIC ASSOCIATION

20TH ANNUAL CONVENTION

PARK PLAZA HOTEL

BOSTON

MARCH 18-20, 1994

*Next year . . .*

*The Roosevelt Hotel*

*New York City*

*March 17-19, 1995*

Office of the Sarkisian Chair  
in Business Economics

Bryant College  
Smithfield, RI 02917

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INVITED                      Clarendon                      Friday 9  
[9] **NONLINEAR FLUCTUATIONS AND BUSINESS CYCLE  
ASYMMETRIES (I)** -- Mini Conference  
Symposium on Non-Linear Econometrics and Theory

Org & Chair:     **Willi Semmler**, New School for Social Res.

A Bayesian Nonlinear Vector Autoregression  
**Stefan Mittnik**, SUNY - Stony Brook

Estimating Deep Parameters of Inter Temporal Models  
**Willi Semmler** and **Gong Gang**, New School for Social Research

Labor Market Approaches to Business Cycle Theory  
**Peter Flaschel**, University of Bielefeld and **Carl Chiarella**,  
University of Technology, Sidney

Asymmetry in Business Cycles: Evidence from the Australian  
Labor Market  
**Max Stevenson**, University of Technology, Sydney

Discussants:     **Bruce Mizrach**, Fed. Reserve Bank of NY  
                      **Max Stevenson**, Univ. of Technology, Sydney  
                      **Sharon Kozicki**, Federal Reserve System  
                      Board of Governors  
                      **Ted Jaditz**, Bureau of Labor Statistics

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INVITED                      Clarendon                      Friday 11  
[26] **NONLINEAR FLUCTUATIONS AND BUSINESS CYCLE  
ASYMMETRIES (II)** -- Mini Conference  
Symposium on Non-Linear Econometrics and Theory

Org:     **Willi Semmler**, New School for Social Research

Chair:   **Ted Jaditz**, Bureau of Labor Statistics

Transaction Costs and Non-linear Adjustment Toward  
Equilibrium in the U.S. Treasury Bill Market  
**Heather Anderson**, University of Texas - Austin

Business Cycle Durations  
**Andrew Filardo**, Federal Reserve Bank of Kansas City

Multi-country Tests for the Oscillator Model with Slowly  
Varying Coefficients  
**James Ramsey** and **Sean Keenan**, New York University

Discussants:     **Richard Ashley**, VPI & SU  
                         **Stan Wingate**, Saint Mary's College of  
                         California  
                         **Ted Jaditz**, Bureau of Labor Statistics

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INVITED                      Clarendon                      Friday 4  
[45] FORECASTING -- Mini Conference  
Symposium on Non-Linear Econometrics and Theory

Org & Chair:      **Ted Jaditz**, Bureau of Labor Statistics

A Term Structure Model with Non-linear Forecasting Rules  
**Sharon Kozicki**, Federal Reserve System

A Frequency-Domain Approach to Nonlinear Model Building  
**Richard Ashley**, Virginia Tech.

Predicting Inflation  
**Ted Jaditz**, Bureau of Labor Statistics

Discussants:      **Heather Anderson**, University of Texas  
                         **Bruce Mizrach**, New York Fed  
                         **Stephen Blough**, Boston Fed

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CONTRIB. . . . . Clarendon . . . . . Saturday 9  
[67] **CORRELATION INTEGRAL TESTS** -- Mini Conference  
Symposium on Non-Linear Econometrics and Theory

Org & Chair: **Rob McClelland**, Bureau of Labor Statistics

U-Statistics for Weakly Dependent Time Series  
**Bruce Mizrach**, Federal Reserve Bank of New York

Correlation Integral Tests of Distribution: Tests of Normality  
**Rob McClelland**, Bureau of Labor Statistics

Monte Carlo Results for a Modified Version of the Baek and  
Brock Nonlinear Granger Causality Test  
**Craig Hiemstra**, Loyola College

Discussants: **Ralph Bradley**, Bureau of Labor Statistics  
**Ted Jaditz**, Bureau of Labor Statistics

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INVITED                      Clarendon                      Saturday 11  
[93] TESTING FOR AND MODELING NON-LINEARITY -- Mini  
Conference  
Symposium on Non-Linear Econometrics and Theory

Org:     **Ted Jaditz**, Bureau of Labor Statistics

Chair:   **Rob McClelland**, Bureau of Labor Statistics

Spurious Non-Linear Granger Causality  
**Ted Jaditz**, Bureau of Labor Statistics

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

Sterling and the European Currency Unit: A Random Walk or  
Chaos?  
**Robert Eldridge**, Southern Connecticut State University

Discussants:     **Craig Hiemstra**, Loyola College  
                         **Rob McClelland**, Bureau of Labor Statistics

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INVITED                      Clarendon                      Saturday 4  
[140] SPECIAL INVITED LECTURE -- Mini Conference  
Symposium on Non-Linear Econometrics and Theory

Org & Chair:     **Ted Jaditz**, Bureau of Labor Statistics

**Why Use Nonlinear Models if They Can't Forecast?**  
**James Ramsey**, New York University