

International Conference on Econometrics and the World Economy

23 - 24 March 2009

The Center for Advanced Economic Study (CAES)
Faculty of Economics, Fukuoka University

PROGRAMME
(Preliminary Version)

Monday, 23 March 2009

Room A203, A-Building, Fukuoka University

08.30-08.55: Registration and Coffee/Tea

08.55-09.00: Opening Greetings

Session 1:

Chair: Shin-huei Wang

09.00-10.40:

1-1. A state space approach to estimating the integrated variance and microstructure noise component

Daisuke Nagakura with Toshiaki Watanabe

(Institute for Monetary and Economic Studies, Bank of Japan)

1-2. On multiple portmanteau tests

Naoya Katayama (Faculty of Economics, Kyushu University)

1-3. New approach in poverty mapping

Qinghua Zhao (World Bank)

1-4. The monitoring CUSUM of squares tests via autoregressive spectral estimators under long memory processes

Shin-huei Wang with Cheng Hsiao

(CORE, Université Catholique de Louvain)

10.40-11.00: Coffee/Tea Break

Session 2: Invited Speaker

Chair: Takamitsu Kurita

11.00-12.00:

Model selection when there are multiple breaks

David F. Hendry with Jennifer L. Castle and Jurgen A. Doornik

(Department of Economics, University of Oxford)

12.00-12.10: Intermission

Session 3:

Chair: J. James Reade

12.10-13.00:

3-1. Impacts of multivariate GARCH innovations on hypothesis testing for cointegrating vectors

Takamitsu Kurita (Faculty of Economics, Fukuoka University)

3-2. Leader of the pack? German monetary dominance in Europe prior to EMU

J. James Reade with Ulrich Volz

(Department of Economics, University of Oxford)

13.00-14.30: Lunch

Session 4: Invited Speaker

Chair: Takamitsu Kurita

14.30-15.15:

Econometric model selection with more variables than observations

Jurgen A. Doornik (Department of Economics, University of Oxford)

15.15-15.35: Coffee/Tea Break

Session 5:

Chair: Masato Kagihara

15.35-16.50:

5-1. A goodness-of-fit test for copulas

Artem Prokhorov (Department of Economics, Concordia University)

5-2. Copula-based semiparametric modelling of intergenerational earnings mobility

Shigeki Kano (College of Economics, Osaka Prefecture University)

5-3. Semilog-loss based estimation and its related distributions

Masato Kagihara (Faculty of Economics, Fukuoka University)

16.50-17.10: Coffee/Tea Break

Session 6:

Chair: Yasuhiro Omori

17.10-18.25:

6-1. Bayesian analysis of max-stable processes with application to high frequency stock returns

Tsuyoshi Kuniyama with Yasuhiro Omori

(Faculty of Economics, University of Tokyo)

6-2. A new evidence for exchange rate pass-through: disaggregated trade data from local ports

Yushi Yoshida (Faculty of Economics, Kyushu Sangyo University)

6-3. Non-linear adjustment of the real exchange rate towards its equilibrium value: a panel smooth transition error correction model

Antonia López (Centre d'Economie de l'Université Paris Nord)

19.00: Conference Reception at 60th Anniversary Memorial Hall (Helios Plaza)

Tuesday, 24 March 2009
Room A203, A-Building, Fukuoka University

Session 1:

Chair: Ryo Okui

09.00-10.40:

1-1. Linkage of stock prices in major Asian markets and the United States

Yan Zhang (Fukuoka Women's University)

1-2. Turnover tax and trading volume: panel analysis of stocks traded in the Japanese and US markets

Hiroyuki Ono with Minoru Hayashida

(Faculty of Economics, Toyo University)

1-3. City size distribution and economic growth: the case of China

Ting Jiang with Ryo Okui and Danyang Xie

(Hong Kong University of Science and Technology)

1-4. The lottery receipt

Junmin Wan (Faculty of Economics, Fukuoka University)

10.40-11.00: Coffee/Tea Break

Session 2: Invited Speaker

Chair: Junmin Wan

11.00-12.00:

Bequest motives and parent-child relations in the U.S., Japan, and China

Charles Y. Horioka (Institute of Social and Economic Research, Osaka University)

12.00-12.10: Intermission

Session 3:

Chair: Keiko Tamada

12.10-13.00:

3-1. A cohort analysis of equity shares in Japanese household financial assets

Kosei Fukuda (College of Economics, Nihon University)

3-2. The backward-bending commute times of married women with household responsibility

Keiko Tamada with Shinichiro Iwata

(Faculty of Economics, Fukuoka University)

13.00-14.15: Lunch

Session 4: Invited Speakers

Chair: Shaohua Chen

14.15-15.00:

4-1. Economic growth and income inequality in China in the last three decades

Shi Li (Income and Inequality and Poverty Research Centre, Beijing Normal University)

Chair: Shi Li

15.00-15.45:

4-2. The developing world is poorer than we thought, but no less successful in the fight against poverty

Shaohua Chen (World Bank)

15.45-16.05: Coffee/Tea Break

Session 5:

Chair: Kazuhiko Kakamu

16.05-17.20:

5-1. Estimation of regional business cycle in Japan using Bayesian panel spatial autoregressive probit model

Kazuhiko Kakamu with Hajime Wago and Hisashi Tanizaki
(Faculty of Law and Economics, Chiba University)

5-2. The space of gravity: spatial filtering estimation of a gravity model for bilateral trade

Roberto Patuelli with Gert-Jan Linders and Daniel A. Griffith
(Institute for Economic Research, University of Lugano)

5-3. Effect of total factor productivity on Japanese saving rate in an economic growth model

Mitsuo Takase (Faculty of Economics, Fukuoka University)