Econometric Theory, **17**, 2001, 1033–1036. Printed in the United States of America.

YORK'S ANNUAL MEETINGS IN ECONOMETRICS

The York Annual Meetings in Econometrics started in 2000. The first meeting was cosponsored by the University of York and the Royal Economic Society and featured invited talks by Grant Hillier (Southampton), Peter Phillips (Yale, Auckland, and York), and Richard Smith (Bristol). This year's program, which is appended below, featured more invited talks and introduced a poster session for Ph.D. students from the U.K. and beyond. The University of York and Cambridge University Press jointly sponsored this year's event and about 90 people attended. In both years, the keynote papers attracted much interest and audience interaction in lively discussions. We hope that the rising trend in the numbers of papers and the conference participants continues into the future.

The York meetings are free and open to the public and aim to provide a service to the growing community of econometricians in the area. Recent expansion in York's undergraduate and graduate programs of econometric instruction and the enlargement of its econometrics faculty ensured strong local participation. The appeal of the conference extends beyond central Britain and is fueled in part by the attraction of York's magnificent medieval city center! Future programs will include sessions in various applied areas, such as macroeconometrics, that are well represented at York.

The full program of this year's meeting, with more pictures and electronic versions of the invited papers, can be found on the conference's web page (http://www-users.york.ac.uk/~gt4/conference.htm).

Anyone interested in being added to the mailing list for future conferences can contact one of the organizers (Karim Abadir, kma4@york.ac.uk or Gabriel Talmain, gt4@york.ac.uk), or just turn up! We look forward to seeing more new faces in 2002.

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https://doi.org/10.1017/S0266466601175080 Published online by Cambridge University Press

THE UNIVERSITY of York

CAMBRIDGE UNIVERSITY PRESS

YORK'S ANNUAL MEETING IN ECONOMETRICS

SATURDAY 9 JUNE 2001, PHYSICS BUILDING (P/L001), UNIVERSITY OF YORK
Organisers: Karim Abadir (University of York) and Gabriel Talmain (University of York)
Website: http://www-users.york.ac.uk/~gt4/conference.htm

10.30–11.00: Coffee
Conference welcome: Gabriel Talmain (University of York)

11.00–13.00: Time Series Session Chair: Michael Wickens (University of York)

1. Peter Phillips (Yale University, University of Auckland, and University of York) *Bootstrapping spurious regressions*
2. Herman Bierens (Pennsylvania State University and Tilburg University) *Complex unit roots and business cycles: Are they real?*

13.00–14.00: Lunch Break

14.00–15.00: Session Chair: Leslie Godfrey (University of York)

1. Jean-Marie Dufour (Université de Montréal) *Invariant tests based on M-estimators, estimating functions, and the generalized method of moments*

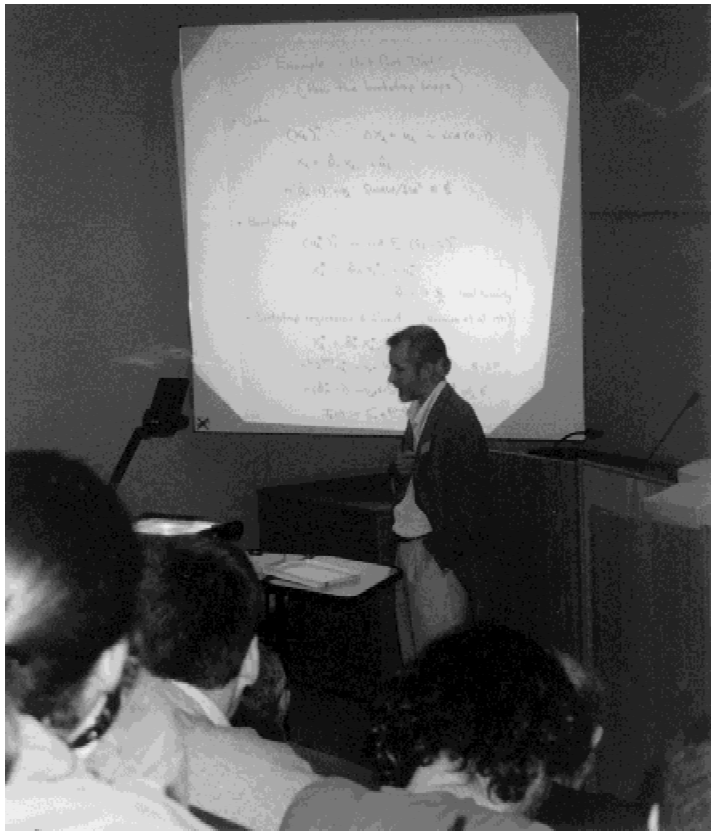
15.00–16.00: Poster session and coffee

1. Stefan De Wachter (Oxford University) *Option-implied properties of asset-price processes: Independence and the Markov property*
2. Atanu Ghoshray (University of Nottingham) *The price dynamics in the world wheat market: An econometric study*
3. Naveed Naqvi (University of Hull) *Modelling private investment in Pakistan: A co-integration approach*
4. Esmeralda Ramalho (University of Bristol) *Covariate measurement error in endogenous stratified samples*
5. Joaquim Ramalho (University of Bristol) *Alternative estimation methods for moment condition models: Small sample evidence*
6. Sweta Rout (University of Greenwich) *Finite difference pricing of digital call options*
7. David Veredas (CORE, Université Catholique de Louvain) *On the (intradaily) seasonality and dynamics of financial point process: A semiparametric approach*

16.00–18.00: Financial Econometrics Session Chair: Sumru Altug (University of York)

1. Peter Schotman (University of Maastricht) *Direct estimation of the risk neutral factor dynamics of Gaussian affine term structure models*
2. Richard Baillie (Michigan State University and Queen Mary, University of London) *High frequency perspective on the forward premium anomaly*

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Peter Phillips

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Herman Bierens, using his laptop to give a real-time demonstration of his econometric software EasyReg.



Poster session

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