

2005 Triangle Econometrics Conference  
December 2, 2005  
National Institute of Statistical Sciences (NISS)  
19 T.W. Alexander Drive, Research Triangle Park, NC 27709

Sponsored by:

Journal of  
**APPLIED  
ECONOMETRICS**

**JOURNAL OF  
Econometrics**



- 8:30-9:00: Breakfast
- 9:00-10:00: **James Stock**, Harvard, Keynote Speaker  
"An Empirical Comparison of Methods for Forecasting Using Many Predictors"  
(with M. Watson)
- 10:00-10:15: Break
- 10:15-12:00 **Alastair Hall**, NCSU  
"Inference Regarding Multiple Structural Changes in Linear Models Estimated via  
Two Stage Least Squares" (with Sanggohn Han)  
**Michael Salemi**, UNC  
"Generalized Method of Moments and Inverse Control" (with G. Givens)  
**Asli Leblebicioglu**, NCSU  
"Capital Accumulation and Growth: A New Look at the Empirical Evidence"  
(with S. Bond and F. Schiantarelli)
- 12:00-1:15: Lunch
- 1:15-3:00: **Barbara Rossi**, Duke  
"Detecting and Predicting Forecast Breakdowns" (with R. Giacomini)  
**Jonathan Wright**, Board of Governors  
"Forecasting Professional Forecasters" (with E. Ghysels)  
**Uta Kretschmer**, Duke/Bonn  
"A Discrete-Time Model for Daily S&P500 Returns and Realized Variations: Jumps  
and Leverage Effects"  
(with T. Bollerslev, C. Pigorsch and G. Tauchen)
- 3:00-3:15: Break
- 3:15-4:25: **Roger von Haefen**, NCSU  
"Distributional and Efficiency Impacts of Gasoline Taxes: An Econometrically-Based  
Multi-Market Study" (with A.M. Bento, L.H. Goulder, E. Henry and M.R. Jacobsen)  
**Arie Beresteau**, Duke  
"Asymptotic Properties for a Class of Partially Identified Models" (with F. Molinari)