

Invited Lectures at Econometric Society Australasian Meetings

2004: Monash University

A.W. Phillips Lecture: Andrew Chesher

E.J. Hannan Lecture: Clive Granger

Colin Clark Lecture: Kaushik Basu

Marschak Lecture: Francis X Diebold

President's Lecture: Ariel Rubinstein

Invited Lectures:

Ariel Rubinstein, Tel Aviv University, Presidential Address
'Dilemmas of An Economic Theorist'

Andrew Chesher, University College, London, A.W. Phillips Lecture
'Identification of sensitivity to variation in endogenous variables'

Clive Granger, University of California at San Diego, E.J. Hannan Lecture
'Causality: Some New Thoughts on an Old Topic'

Kaushik Basu, Cornell University, Colin Clark Lecture
'Coercion, Contract and the Limits of the Market'

Francis X Diebold, University of Pennsylvania, Jacob Marschak Lecture
'Asset Return Volatility, High-Frequency Data, and the New Financial Econometrics'

2003: University of New South Wales

A.W. Phillips Lecture: Ricardo Caballero

E.J. Hannan Lecture: Donald Andrews

Colin Clark Lecture: John McMillan

President's Lecture: Eric Maskin

Invited Lectures:

Eric Maskin, Institute for Advanced Study, Presidential Address
'Bargaining, Coalitions, Externalities'

Ricardo Caballero, Massachusetts Institute of Technology, A.W. Phillips Lecture
'Emerging Markets'

Donald Andrews, Yale University, E.J. Hannan Lecture
'Cross-section Regression with Common Shocks'

John McMillan, Stanford University, Colin Clark Lecture
'Market Design and Its Limits'

Christina Paxson, Princeton University, Invited Lecture on Health
'Health and Human Capital Over the Lifecycle'

Guido Imbens, University of California, Berkeley, Invited Lecture on Semiparametric Estimation
'Semiparametric Estimation of Average Treatment Effects under Exogeneity'

2002: Queensland University of Technology

A.W. Phillips Lecture: Lawrence Christiano

E.J. Hannan Lecture: James D Hamilton

Colin Clark Lecture: Paul Klemperer

President's Lecture: Guy Laroque

Invited Lectures:

Guy Laroque, INSEE-CREST and Ecole Polytechnique, Presidential Address
'Income Maintenance and Labor Force Participation'

Lawrence Christiano, Northwestern University, A.W. Phillips Lecture

James D Hamilton, University of California at San Diego, E.J. Hannan Lecture
'Normalization in Econometrics'

Paul Klemperer, Nuffield College, Oxford, Colin Clark Lecture
'Using and Abusing Economic Theory'

Kenneth Judd, Hoover Institution, Stanford, Invited Lecture in Computational Economics
'Computation: can it be trusted?'

John Y Campbell, Harvard, Invited Lecture in Financial Econometrics
'Efficient Tests of Stock Return Predictability'

David Hendry, Nuffield College, Oxford, Invited Lecture on Computer-automated Model
Specification Search
'New Developments in Automatic General-to-specific Modelling'

2001: University of Auckland

A.W. Phillips Lecture: Steven Durlauf

E.J. Hannan Lecture: Joel Horowitz

Colin Clark Lecture: John Geanakoplos

President's Lecture: Avinash Dixit

Invited Lectures:

Avinash Dixit, Princeton University, Presidential Lecture
'On Modes of Economic Governance'

Tony Atkinson, University of Oxford, Alfred Cowles Lecture
'Data Matters: A Case Study of the Long-Run Distribution of Income'

John Geanakoplos, Yale University, Colin Clark Lecture
'Default and Punishment'

Steven Durlauf, University of Wisconsin, A.W. Phillips Lecture
'A Framework for the Study of Individual Behavior and Social Interactions'

Joel Horowitz, University of Iowa, E.J. Hannan Lecture
'Bootstrap Methods for Time Series'

Joon Park, Seoul National University, Econometric Theory Invited Lecture
'Nonstationary Nonlinearity: An Outlook for New Opportunities'

Danny Quah, London School of Economics, Journal of Applied Econometrics Invited Lecture
'Some Simple Arithmetic on How Income Inequality and Growth Matter'

John Rust, Yale University, New Zealand Treasury Invited Lecture
'Econometrics of Social Insurance'

Maurice Obstfeld, University of California, Berkeley, Reserve Bank of New Zealand Invited
Lecture
'International Macroeconomics: Beyond the Mundell-Fleming Model'

Jean-Jacques Laffont, Institut D'Economie Industrielle, Centre for Research in Network
Economics and Communications Invited Lecture
'Internet Interconnection and the Off-Net-Cost Pricing Principle'

Ken Burdett, University of Essex, University of Auckland Foundation Invited Lecture
'Contracts and Equilibrium Search'

1999: University of Technology, Sydney

A.W. Phillips Lecture: Darrell Duffie

E.J. Hannan Lecture: Chris Sims
Colin Clark Lecture: Roger Farmer
Marschak Lecture: Jean Francois Richard
President's Lecture: Robert Wilson

Invited Lectures:

Robert Wilson, President of the Econometric Society, Stanford University
'Market Architecture'

Darrell Duffie, Stanford University, A.W. Phillips Lecture
'Modeling and Valuation of Default Risk'

Roger Farmer, UCLA and European University Institute, Colin Clark Lecture
'Two New Keynesian Theories of Sticky Prices'

Christian Gourieroux, CREST-INSEE
'Nonlinear Canonical Analysis with Financial Applications'

Jean-Francois Richard, University of Pittsburgh, Marschak Lecture
'Empirical Game Theoretic Models: Simulation and Estimation'

Chris Sims, Princeton University, E.J. Hannan Lecture
'Using Models that Drift and Break'

1998: Australian National University

A.W. Phillips Lecture: Mark Watson
E.J. Hannan Lecture: Richard Blundell
Colin Clark Lecture: R Preston McAfee

Invited Lectures:

R Preston McAfee, University of Texas at Austin
'Auctioning the Right to Compete'

Richard Blundell, University College London and Institute for Fiscal Studies
'Semiparametric Estimation and Consumer Behaviour'

Mark W Watson, Princeton University
'Forecasting Inflation'

James A Mirrlees, Cambridge University
'Uncertain Economic Growth'

Richard Engelbrecht-Wiggans, University of Illinois at Urbana-Champaign
'Auctions with Multi-Unit Demands'

Geoffrey Luther, Australian Communications Authority
'The Australian Experience With Spectrum Auctions'

George J Mailath, University of Pennsylvania
'Poor Information Can Be Valuable'

Flavio Menezes, The Australian National University
'Auctions With Single-Unit Demands'

Andrew Postlewaite, University of Pennsylvania
'Social Arrangements and Economic Behaviour'

Neil Shephard, University of Oxford
'Aggregation and Model Construction for Volatility Models'

Allan Timmermann, University of California, San Diego
'Structure Breaks, Incomplete Information and Stock Prices'

1997: University of Melbourne

A.W. Phillips Lecture: Robert Engle

E.J. Hannan Lecture: Peter C B Phillips

Colin Clark Lecture: Leonid Hurwicz

Invited Lectures:

Peter C B Phillips, Yale University
'Developments on Hannan Regression'

Leonid Hurwicz, University of Minnesota
'Designing Mechanisms and Modeling Institutions'

Robert F Engle, University of California, San Diego
'The Econometrics of Ultra-High Frequency Data'

Esfandiar Maasoumi, Southern Methodist University
'Statistical Evaluation and Comparison of Welfare Situations'

Graciella Chichilnisky, Columbia university
'Endogenous Uncertainty: Theory and Policy'

John Ledyard, Cal-Tech joint with Ehud Kalai, Northwestern University
'Repeated Implementation'

Roger Craine, University of California Berkeley
'The Conditional Equity Premium Puzzle'

Grayham Mizon, European University Institute Florence
'Congruence and Encompassing'

Charles Plott, CalTech
'Laboratory Experimental Methods and the Design of markets for Information Collection and Aggregation'

John Geweke, University of Minnesota
'Bayesian Econometric Models: Using Simulation Methods for Inference, Development and Communication'

1996: University of Western Australia

A.W. Phillips Lecture: Arie Kapteyn

Colin Clark Lecture: Elhanan Helpman

Marschak Lecture: Ronald Gallant

Invited Lectures:

Arie Kapteyn, Tilburg University
'On Labor Supply'

Elhanan Helpman, Tel Aviv University
'Policy Formulation with Special Interest Politics'

A Ronald Gallant, University of North Carolina
'Efficient Method of Moments with Application to the Estimation of Stochastic Differential Equations'

Herman K van Dijk, Erasmus University of Rotterdam
'Distribution and Mobility of Wealth of nations: Is there Survival of the Rich and Catching-up of the Poor?'

1994: University of New England

A.W. Phillips Lecture: Jean-Jacques Laffont

Colin Clark Lecture: John Geweke

Invited Lectures:

Jean-Jaques Laffont, Université des Sciences Sociales de Toulouse
'Collusion and Organisational Design'

John F Geweke, University of Minnesota
'Bayesian Comparison of Econometric Models'

Wayne A Fuller, Iowa State University
'Alternative Tests for Unit Root Models'

1993: University of Sydney

A.W. Phillips Lecture: Peter Robinson

Invited Lectures:

Peter Robinson, London School of Economics
'Semiparametric Inference on Long Memory'

Hal Varian, University of Michigan
'A Solution to the Problem of Externalities When Agents Are Well-informed'

Hashem Pesaran, Cambridge University
'Cointegration and Speed of Convergence to Equilibrium'

1992: Monash University

A.W. Phillips Lecture: Clive Granger

Marschak Lecture: Mervyn King

Invited Lectures:

Clive W J Granger, University of California, San Diego, and Monash University
'Strategies for Nonlinear Time Series Relationships'

Robert G King, University of Rochester
'Quantitative Theory'

Mervyn King, Bank of England
'Information and the Volatility of Stock Markets'

Whitney Newey, Massachusetts Institute of Technology and Monash University
'Nonparametric Demand and Welfare Analysis'

1991: University of New South Wales

A.W. Phillips Lecture: Daniel McFadden

Invited Lectures:

Sherwin Rosen, University of Chicago
'Contracts and the market for Executives'

Daniel McFadden, M.I.T. and University of California
'Estimation by Simulation'

Robert Engle, University of California, San Diego and Visiting Professor, University of New South Wales
'Testing for Common Features'

1989: University of New England

A.W. Phillips Lecture: David Hendry

Invited Lectures:

Peter Schmidt, Michigan State University
'Testing for Unit Roots in the Presence of Nuisance Parameters'

David Hendry, Oxford University
'Testing for the Lucas Critique'

Stephen J Turnovsky, University of Washington
'The Intertemporal Optimizing Approach to International Macroeconomics: An Overview'

1988: Australian National University

A.W. Phillips Lecture: John B Taylor

Marschak Lecture: Jerry Hausman

President's Lecture: Anthony B Atkinson

Invited Lectures:

Anthony B Atkinson, President of the Econometric Society, London School of Economics
'The Economics of Unemployment Insurance'

Edward E Leamer, University of California, Los Angeles
'Planning Criticism and Revision'

M Hashem Pesaran, University of Cambridge
'On the Volatility and Efficiency of Stock Prices'

Jean-Jacques Laffont, Université de Toulouse
'Hidden Gaming in Hierarchies'

Robert B Wilson, Stanford University and John Kennan, University of Iowa
'Game-theoretic Models of Bargaining and Interpretation of Strike Data'

John B Taylor, Stanford University
'Monetary Policy and the Stability of Macroeconomic Relationships'

Jerry A Hausman, Massachusetts Institute of Technology
'Nonlinear Errors in Variables: Estimation of Some Engle Curves'

1987: University of Canterbury

Invited Lectures:

Peter C B Phillips, Yale University
'Partially Identified Econometric Models'

Franklin M Fisher, Massachusetts Institute of Technology
'Games Economists Play: A Non-Cooperative View'

Kenneth F Wallis, University of Warwick
'Macroeconometric Models: Performance and Prospect'

John G Riley, University of California-Los Angeles
'The New Microeconomics: A Bountiful but Bittersweet Harvest'

1986: University of Melbourne

Invited Lectures:

John Geweke, Duke University
'Exact Inference in Dynamic Econometric Models'

Avinash Dixit, Princeton University
'Issues of Strategic Trade Policies for Small Countries'

1984: University of Sydney

Invited Lectures:

Michael Rothschild, University of California, San Diego
'Asset Pricing Models'

James Heckman, University of Chicago
'Alternative Methods of Estimating the Effect of Training on Earnings'

Angus Deaton, Princeton University
'Welfare Economics and Welfare Econometrics'

Denis Sargan, London School of Economics
'The Dynamics Specification of Econometric Models'