

## Publications

### ARTICLES IN REFEREED JOURNALS:

Veloce W. and Faroque A. (2008), " Fundamentals versus the Leading Index- The Forecasting of Canada's output growth since 1991: An Encompassing Approach" Forthcoming in Applied Economics

Veloce W. and Dimand R. W. (2007), " Charles F. Roos, Harold T. Davis, and the Quantitative Approach to Business Cycles Analysis at the Cowles Commission in the 1930's and early 1940's", European Journal of the History of Economic Thought, Vol. 14, No. 3, 519-542. Routledge, Oxfordshire, UK.

Veloce W. (2004), " Forecasting Inbound Canadian Tourists: An Evaluation of Error Corrections Model Forecasts", Tourism Economics, Volume 10, Number 3, 263-280, IP Publishing Limited, Coleridge House, London, UK

Veloce W. (1996), "An Evaluation of the Leading Indicators for the Canadian Economy Using Time Series Analysis", International Journal of Forecasting, Volume 12, 403-416, Elsevier Science B.V., North Holland.

Veloce W. and Z. Koustas, (1996), "Unemployment Hysteresis in Canada: An Approach Based on Long-Memory Time Series Models", Applied Economics, Volume 28, 823-831, Chapman and Hall, London U.K..

Veloce, W. and A. Faroque (1991), "The Relative Importance of Direct Investment and Policy Shocks for an Open Economy", Applied Economics, Volume 23, Number 7, 1183-1192, Chapman and Hall, London UK.

Veloce, W. and A. Faroque (1990), "Causality and the Structure of Canada's Balance of Payments: Evidence from Time Series", Empirical Economics, Volume 15, 267-283, Physica Verlag, Heidelberg.

Veloce, W. and Zellner, A. (1985), "Entry and Empirical Demand and Supply Analysis for Competitive Industries", Journal of Econometrics, Volume 30, 459-71, Elsevier Science B.V., North Holland.

Veloce, W. and Zellner, A. (1984), "Modeling a Competitive Industry with Entry: Implications for Demand and Supply Analysis", Economics Letters, Volume 16, 71-75, Elsevier Science B.V., North Holland.

### PUBLISHED REFEREED CONFERENCE PROCEEDINGS

Veloce, W. and Zellner, A. (1989), " Entry and Empirical Demand and Supply Analysis For Competitive Industries", New Approaches to

modeling, specification Selection and Econometric Inference , Proceedings of the First International Symposium in Economic Theory and Econometrics, edited by William A. Barnett and Ronald Gallant, 459-471, Cambridge University Press, Cambridge.

#### BOOK AND CHAPTERS CONTRIBUTED TO BOOKS

Veloce W. (2004), “ Bayes Thomas (1702-1761) “, The Biographical Dictionary of British Economists, Editor-in-chief Donald Rutherford, 81-82, Thoemmes Continuum, Bristol, England.

Veloce, W. (1999), “ Spurious Regression in Econometrics”, The Current State of Economic Science, Editor Shri Bhagwan Dahiya, Volume 1, 255-260, Spellbound PVT, Rohtak, India.

Veloce, W., Hendry D.F. et. al. (1997), “Cointegration”, Business Cycles and Depressions: An Encyclopedia, Editor David Glasner, 101-106, Garland Inc., New York and London.

Veloce, W. (1997), “Seasonal Adjustment”, Business Cycles and Depressions : An Encyclopedia, Editor David Glasner, 609-612, Garland Inc., New York and London.

#### RESEARCH BASED REPORTS:

Zellner, A. and Veloce, W. (1983), “Principal Components Analysis of Stock Return Indexes”, Confidential report provided for the Chicago Mercantile Exchange.

#### WORKING PAPERS AND UNPUBLISHED MANUSCRIPTS:

Veloce W. and A. Faroque (1998), “Predicting Inflation and Recessions Using the Monetary Conditions Index (MCI) : A Probit Approach” unpublished manuscript.

Veloce W. (1996), “Evaluating Canada’s Free Trade Agreement with the USA Using Time Series Intervention Analysis” unpublished manuscript.

Veloce W. and A. Faroque (1996), “Could Canada Have an Independent Real Interest Rate Policy? An Econometric Assessment.” unpublished manuscript.

Veloce W. (1996), “Rational Expectations Solutions of DSE Models and Implications for Empirical Analysis” unpublished manuscript.

Veloce W. and Z. Koustas (1994), “ Unemployment Hysteresis in Canada: An Approach Based on Long - Memory Time Series Models”, Discussion Paper 1994-05, Department

of Economics, Brock University,

Veloce W. and T.A. Peters (1989), “ The Effect of GARCH on Unit Root Tests: A Monte Carlo Investigation” unpublished manuscript.

Veloce W. and T. A. Peters (1989), “Robustness of Unit Root Tests in Finite Samples”, Discussion Paper 1989-01, Department of Economics, Brock University.

Veloce, W. and T.A. Peters, (1989), “The Risk of Using Least Squares in Stochastic Difference Equations in the Presence of Generalized ARCH”, Discussion Paper 1989-03, Department of Economics, Brock University.

Veloce W. and A. Faroque (1988), “The Relative Importance of Capital Account vs. Policy Disturbances for the Canadian Economy: 1971-1988" unpublished manuscript.

Veloce W. and A. Faroque (1986), “Do Canadians Borrow and Spend or Spend and Borrow? Evidence from Vector Auto Regressions” unpublished manuscript.