2-4-2006

New York Camp Econometrics I Program

Center for Policy Research

New York Camp Econometrics XVI
Saratoga Springs
February 4-5, 2006

Saturday, February 4, 2006
8:50-9:00 a.m. Welcoming Remarks, **Tom Kniesner**, (Syracuse University)

Opening Session: Tom Kniesner, Chair

9-9:40 a.m.
1. "GMM Redundancy Results for General Missing Data Problems," **Peter Schmidt** (Michigan State University) (presenter) and Artem Prokhorov (MSU).

9:40-10:20 a.m.
2. "Simulation Based Estimation of Discrete Choice Models." **William Greene** (NYU-Stern).

10:20-11:00 a.m.: Break.

Session II (11-12:30): Jushan Bai, Chair

3. "An Improved Nonparametric Entropy Measure of Serial Dependence," **Yongmiao Hong**, (Cornell University, presenter) and Wenjie Zhang, (Cornell University.)

4. "Modeling and Testing for Structural Breaks in Panels with Common and Idiosyncratic Stochastic Trends," **Chihwa Kao**, Syracuse University (co-authored with Lorenzo Trapani and Giovanni Urga.)

5. "Incidental Trends and the Power of Panel Unit Root Tests," **Benoit Perron** (with Roger Moon and Peter C.B. Phillips).

12:30-2:00 p.m.: Lunch

Session III (2-3:30) Peter Schmidt, Chair

6. "Estimation of Time-Varying Technical Efficiency for Highly-Mobile Production Technologies," **William C. Horrace** (presenter) Syracuse University and NBER, Kurt E. Schnier, (University of Rhode Island).

7. "Estimation of Hedonic Price Functions with Incomplete Information," by **Subal C. Kumbhakar** and **Christopher F. Parmeter** (SUNY-Binghamton U Econ) (Chris is a grad student and he will present).

8. "A Fully Nonparametric Stochastic Frontier Model for Panel Data," by **Daniel J. Henderson** (Binghamton University, presenter) with Leopold Simar (Universite Catholique de Louvain).

3:30-4:00 p.m.: break.

Session IV (4:00-5:30p.m.): William Greene, Chair

9. "Minimum Distance Estimation of Randomly Censored Regression Models with Endogeneity," **Shakeeb Khan** (University of Rochester, presenter) and co-author Elie Tamer (Northwestern University).

10. "Nonparametric Estimation of Conditional CDF and Quantile Functions with Mixed Categorical and Continuous Data," **Jeff Racine** (McMaster University, presenter) and Qi Li (Texas A&M Econ).

11. "Cox-McFadden Partial and Marginal Likelihoods for the Proportional Hazard Model with Random Effects," **Jan Ondrich** (Syracuse University, presenter).

Sunday, February 5, 2006

Session V (9a.m.-10:30a.m.): Yongmiao Hong, Chair

12. "Testing Three-Moment Based Asset Pricing Models: An Exact non-Gaussian Multivariate Regression Approach," **Lynda Khalaf** (co-authored with Marie-Claude Beaulieu and Jean-Marie Dufour).

13. "Evolution of Forecast Disagreement and Uncertainty in a Heterogeneous Agents Model: A Bayesian Approach," **Kajal Lahiri** (SUNY-Albany) (with Xuguang Sheng).

14. "Asymptotic Properties for a Class of Partially Identified Models," **Francesca Molinari**, (Cornell University, presenter) and Arie Beresteanu (Duke University).

10:30-11:00 a.m.: Break.

Session VI (11a.m.-12:30p.m.): Badi H. Baltagi, Chair

15. "Panel Data Models with Interactive Fixed Effects," **Jushan Bai**, (New York University)

16. "Optimal Testing for Markov Switching Models," **Werner Ploeberger**, (University of Rochester.)

17. "Threshold Crossing Models and Bounds on Treatment Effects: A Nonparametric Analysis," **Ed Vytlacil**, (Columbia University).