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New York Camp Econometrics II Program

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New York Camp Econometrics II

Gideon Putnam Resort
24 Gideon Putnam Rd
Saratoga Springs, NY 12866
March 23-25, 2007

Friday, March 23, 2007

Arrive at Saratoga Springs, check in.

6:00 p.m. Presenters Cocktail Party (invitation only)

Saturday, March 24, 2007

7:45-8:45 a.m. Breakfast

8:50-9:00 a.m. Welcoming Remarks

Opening Session: William Greene, Chair

9:00-9:40 a.m.

Arthur Lewbel, Boston University, "Simple Estimators for Hard Problems: Endogeneity in Discrete Choice and Selection Models."

9:40-10:20 a.m.

Peter Pedroni, Williams College, "Robust Unit Root and Cointegration Rank Tests for Panels and Large Systems."

10:20-11:00 a.m.: Coffee break

Session II (11-12:30): William Horrace, Chair

11-11:30 a.m.

Thomas Kniesner, Syracuse University, "Labor Supply with Social Interactions: Econometric Estimates and Their Tax Policy Implications."

11:30 a.m.-12:00 p.m.

Christopher Rohlfs, Syracuse University, "Does Combat Exposure Make You a More Violent or Criminal Person? Evidence from the Pre-Lottery Vietnam Draft."

12:00 a.m.-12:30 p.m.

Robin Sickles, Rice University, "Competition and Market Power in Physician Private Practices." (joint with T. Gunning)

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

Session III (2-3:30) Arthur Lewbel, Chair

2:00-2:30 p.m.

Tiemen Woutersen, Johns Hopkins University, "A Simple Way to Calculate Confidence Intervals for Partially Identified Parameters."

2:30-3:00 p.m.

Bernard Salanie, Columbia University, (with Marc Henry and Yuichi Kitamura), "Identification of mixtures with exclusion restrictions."

3:00-3:30 p.m.

Katsumi Shimotsu, Queens University, "Nonparametric Identification and Estimation of Finite Mixture Models of Dynamic Discrete Choices."

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

Session IV (4:00-5:30p.m.): Jeff Racine, Chair

4:00-4:30 p.m.

Serena Ng, U of Michigan, "Instrumental Variable Estimation in a Data Rich Environment."

4:30-5:00 p.m.

Alfonso Flores-Lagunes, U of Arizona, "Identification and Estimation of Causal Mechanisms and Net Effects of a Treatment."

5:00-5:30 p.m.

Nese Yildiz, U of Rochester, "Plug-In Estimators of Upper Contour Sets."

7:00p.m.-9:00 p.m. Dinner for all registered participants

Sunday, March 25, 2007

8:00-9:00 a.m. Breakfast

Session V (9a.m.-10:30a.m.): Kajal Lahiri, Chair

9:00-9:30 a.m.

Benoit Perron, University of Montreal, "Long-run Risk-return Tradeoffs."

9:30-10:00 a.m.

Yoonseok Lee, U of Michigan, "Nonparametric Estimation of Dynamic Panel Models."

10:00a.m. 10:30 a.m.,

Christos Shiamptanis, University at Albany (SUNY), "Empirical Behavior of the Primary Government Surplus in a Panel of 10 EMU Countries. "

10:30-11:00 a.m.: Coffee break

Session VI (11a.m.-12:30p.m.): Subal Kumbhakar, Chair

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

Kajal Lahiri, SUNY-Albany, "On the Estimation of Forecasters' Loss Function Using Density Forecasts." (with Fushang Liu)

11:30 a.m. - 12:00 p.m.

Nadine McCloud, SUNY-Binghamton, "Corruption, Foreign Direct Investment and Growth: A Hierarchical Bayesian Approach."

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

Michael O'Hara, SUNY-Binghamton, "Congestion Effects and Mitigating Behavior In Revealed Preference Discrete Choice Models of Recreation Demand."

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

Conference closes.