10-1-2010

New York Camp Econometrics V Program

Center for Policy Research

New York Camp Econometrics V
October 1-3, 2010
Minnowbrook Conference Center
Maple Lodge Road – Blue Mountain Lake, NY
Program Agenda

Friday, October 1, 2010

6:00-8:00 p.m.: Welcome Dinner

Session I (8:00-9:00 p.m.): Panel Data, **Cheng Hsiao** (University of Southern California), Chair

8:00-8:30 p.m.
1. "Testing for Heteroskedasticity in Fixed Effects Models," by Ted Juhl and **Walter Sosa-Escudero** (Universidad de San Andres, Argentina).

8:30-9:00 p.m.
2. "A Direct Test for Cross Sectional Correlation in Panel Data Models," **Ted Juhl** (University of Kansas).

Saturday, October 2, 2010

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

Session II (9:00 a.m.-10:00a.m.): *Quantile Methods,* **Walter Sosa-Escudero** (Universidad de San Andres, Argentina), Chair

9:00-9:30 a.m.
3. "Smoothed Quantile Regression for Panel Data," **Antonio F. Galvao Jr.** (University of Iowa).

9:30-10:00 a.m.
4. "Quantile Regression Estimation of a Model with Interactive Effects," **Carlos Lamarche** (University of Oklahoma) and Matthew Harding.

Session III (10:00a.m.-11:00a.m.): *Identification Regions and Bounds Estimation,* **Peter Schmidt** (Michigan State University), Chair

10:00-10:30 a.m.
5. "Endogeneity and Imperfect Instruments: Estimating Bounds for the Effect of Early Childbearing on High School Completion," Steffen Reinhold and **Tiemen Woutersen** (Johns Hopkins University).

10:30 a.m.-11:00 a.m.
6. "Sharp Identified Regions and Inference in Panel Data Models with Censoring," **Shakeeb Khan** (Duke University), Maria Ponomareva and Elie Tamer.

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

Session IV (11:30 a.m.- 12:30 p.m.): *Treatment Effects,* **Shakeeb Khan** (Duke University), Chair

11:30 a.m.-12:00 p.m.
7. "Partial Identification of Local Average Treatment Effects with an Invalid Instrument." Carlos A. Flores and **Alfonso Flores-Lagunes** (University of Florida).

12:00-12:30 p.m.
8. "Identification of Treatment Effects in a Triangular System of Equations," Sung Jae Jun, Joris Pinkse, Haiqing Xu and **Nese Yildiz** (University of Rochester).

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

N.Y. Camp Econometrics Keynote Speech (2:00-2:45 p.m.), **Badi H. Baltagi** (Syracuse University), **Chair**

9. "Is There an Optimal Forecast Combination? **Cheng Hsiao** (University of Southern California).

Session V (2:45-3:45 p.m.): *Applied Econometrics,* **William Horrace** (Syracuse University), Chair

2:45-3:15 p.m.
10. "Do Minority and Woman Entrepreneurs Face Discrimination in Credit Markets? Improved Estimates Using Matching Methods," Yue Hu, Long Liu, **Jan Ondrich** (Syracuse University) and John Yinger.

3:15-3:45 p.m.
11. "Estimation and Inference in Parametric Deterministic Frontier Models," **Christine Amsler,** (Michigan State University), Michael Leonard, and Peter Schmidt.

3:45-4:15 p.m.: Coffee break.

Session VI (3:45-4:45 p.m.): Smoothness Restrictions and Spline Regression, **Tiemen Woutersen** (Johns Hopkins University), **Chair**

3:45-4:15 p.m.
12. "Regression and Inference Under Smoothness Restrictions," Christopher F. Parmeter, **Kai Sun** (SUNY-Binghamton), Daniel J. Henderson, and Subal Kumbhakar.

4:15 -4:45 p.m.
13. Spline Regression in the Presence of Categorical Predictors," Shujie Ma, **Jeffrey S. Racine** (McMaster University) and Lijian Yang.

Session VII (4:45-5:45 p.m.): *Discontinuity Test and Hedonic Estimation,* **Kajal Lahiri** (University at Albany, SUNY) **Chair**

4:45-5:15 p.m.
14. "A Discontinuity Test of Endogeneity." **Carolina Caetano** (University of Rochester).

5:15-5:45 p.m.
15. "A Generalized Theory of Hedonic Estimation Using Experimental and Ouasi-Experimental Designs," **Chris Rohlfs** (Syracuse University).

6:30-8:30 p.m.: Dinner

Sunday, October 3, 2010

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

Session VIII (9:00-10:00a.m.): *Time Series Econometrics,* **Giovanni Urga** (Cass Business School UK and Bergamo University, Italy), Chair

9:00-9:30 a.m.
16. "Evolution of Firm Distributions Through the Lens of Functional Principal Components Analysis," David T. Jacho-Chavez, Kim P. Huynh, Robert J. Petrunia, and **Marcel C. Voia.**

9:30-10:00 a.m.
17. "Infinitesimal Operator Based Estimation for Continuous Time Markov Processes," **Zhaogang Song** (Cornell_University). 10:00-10:30 a.m.: Coffee break.

Session VI (10:30 a.m.-11 :30 a.m.): *Heterogeneous Panels and a Panel of Forecasts,* **Chihwa Kao** (Syracuse University) **Chair**

10:30-11:00 a.m.
18. "Two Stage Inference in Heterogeneous Panels," Carolina Castagnetti, Eduardo Rossi, and **Lorenzo Trapani** (Cass Business School, UK).

11:00 a.m.-11:30 a.m.
19. "Measuring Aggregate Uncertainty in a Panel of Forecasts and a New Test for Forecast Heterogeneity," Kaja) Lahiri (University at Albany, SUNY), **Huaming Peng,** (University at Albany: SUNY) and **Xuguang Sheng,** (American University).

Conference closes.

11:45 a.m.-1:30 p.m.: Lunch