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New York Camp Econometrics VI Program

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New York Camp Econometrics VI

April 9-10, 2011

Mirror Lake Inn Resort

Lake Placid, New York

Program Agenda

Saturday April 9, 2011

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

Session I (9a.m.-10:00a.m.) *Panel Data*, **Badi H. Baltagi** (Syracuse University), **Chair**

9:00-9:30 a.m.

1. "Panel Data Models with Multiple Time-Varying Individual Effects," by **Peter Schmidt** (Michigan State University).

9:30-10:00 a.m.

2. "Firm-level Productivity Spillovers in China's Chemical Industry: A Spatial Hausman-Taylor Approach," Badi H. Baltagi, **Peter H. Egger** (ETH Zurich), and Michaela Kesina.

Session II: (10:00a.m.-11:00a.m.) *Forecasting Methods*, **Peter Schmidt** (Michigan State University), **Chair**

10:00-10:30 a.m.

3. "Forecast Combination in Unbalanced Panels," by **Kajal Lahiri**, **Huaming Peng** and **Herbert Zhao** (University at Albany, SUNY).

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

4. "Correlated Defaults, Temporal Correlation, Expert Information and Predictability of Default Rates," by **Nicholas M. Kiefer** (Cornell University).

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

Session III: (11:30 a.m.- 12:30 p.m.): *Semiparametric and Max Score*, **William Horrace** (Syracuse University) **Chair**

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

5. "Categorical Semiparametric Varying Coefficient Models," Qi Li, Desheng Ouyang, and **Jeffrey S. Racine** (McMaster University).

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

6. "Kernel Weighted Smoothed Maximum Score Estimation for Applied Work," **Jerome M. Krief** (Louisiana State University).

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

Session IV (2:00 p.m.-3:00 p.m.) *Time Series Econometrics*, **Chihwa Kao** (Syracuse University) **Chair**

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

7. "Risk Premium and Conditional Moments," **A. Tolga Ergun** (Suffolk University).

2:30 p.m-3:00 p.m

8. "Simple GMM Estimation of the Semi-Strong GARCH(1,1) Model," **Todd Prono** (Commodity Futures Trading Commission).

Session V: (3:00 p.m.- 4:00 p.m.) *Cross-sectional Dependence and Panel Cointegration*, **William Greene** (NYU) **Chair**

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

9. "Panel Cointegration Estimates of the User Cost Elasticity," Huntley Schaller and **Marcel C. Voia** (Carleton University).

3:30-4:00 p.m.

10. "A Lagrange Multiplier Test for Cross-sectional Dependence in a Fixed Effects Panel Data Model," Badi H. Baltagi, **Qu Feng** (Nanyang Technological University), Chihwa Kao.

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

Session VI (4:30 p.m.- 5:30 p.m.): *Applied Econometrics*, **Peter H. Egger** (ETH Zurich) **Chair**

4:30 -5:00 p.m.

11. "Are Markets A Viable Source of Low-Income Housing? Estimates from a "Repeat Income" Model with Housing Turnover," **Stuart S. Rosenthal** (Syracuse University).

5:00 p.m.- 5:30 p.m..

12. "A Generalized Empirical Model of Corruption, Foreign Direct Investment, and Growth," by Michael S. Delgado, **Subal C. Kumbhakar** (SUNY-Binghamton) and Nadine McCloud.

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

Sunday, April 10, 2011

8:00-9:00 am Breakfast

Session VII (9:00-10:00a.m.): *Cross-Validation and Nonparametrics*, **Jeffrey S. Racine** (McMaster University), **Chair**

9:00-9:30 a.m

13. "Gradient Based Smoothing Parameter Selection for Nonparametric Regression Estimation," **Daniel J. Henderson** (SUNY-Binghamton), Qi Li and Christopher Parmeter.

9:30-10:00 a.m.

14. "A Comparison of Heteroscedasticity Robust Standard Errors and Nonparametric Generalized Least Squares," **Michael O'Hara** (Colgate University) and Christopher F. Parmeter.

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

Session VIII (10:30 a.m.-12:00 p.m.): Nicholas M. Kiefer (Cornell University) **Chair**

10:30-11:00 a.m.

15. "Decomposing the Conditional Variance of Cross-Country Output," Michele Battisti, Christopher F. Parmeter and **Shahram Amini** (Virginia Tech).

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

16. "Testing for Instability in Covariance Structures," Chihwa Kao, **Lorenzo Trapani** (Cass Business School, UK) and Giovanni Urga.

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

17. "Commodity Price Responses to Monetary Policy Surprises," **Dean Scrimgeour** (Colgate University).

Conference closes.

12:00 p.m.-1:30 p.m.

Lunch