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New York Camp Econometrics VII Program

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New York Camp Econometrics VII

April 13-15, 2012

The Otesaga Resort Hotel, Cooperstown, NY

Program Agenda

Friday, April 13, 2012

Arrive at The Otesaga Resort Hotel and check in

Kick-off dinner, 7p.m.!

Saturday, April 14, 2012

7:45-8:55 a.m. Breakfast

8:55-9:00 a.m. Welcoming Remarks, Badi H. Baltagi, Syracuse University

Opening Session: Badi H. Baltagi, Chair

9:00-9:50 a.m. Key Note Speaker

1. Donald W.K. Andrews (Yale University). "Maximum Likelihood Estimation and Inference with Sporadic Identification Failure," T.C. Koopmans Professor of Economics, Professor of Statistics, Director, Cowles Foundation

9:50-10:30 a.m.

2. "The Free Installment Puzzle," John Rust (University Maryland) and SungJin Cho (Seoul National University).

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

Session II (11-12:30): Donald W.K. Andrews, Chair

11:00-11:30 a.m.

3. "Bootstrap Confidence Sets with Weak Instruments," Russell Davidson (McGill University and GREQAM) and James G. MacKinnon (Queen's University).

11:30-12:00

4. "Optimal Tests for Models with Weak Instruments," Werner Ploberger (Washington University St. Louis).

12:00-12:30

5. "Testing Overidentifying Restrictions with Many Instruments and Heteroskedasticity," John Chao (University Maryland), Jerry Hausman, Whitney Newey, Norman Swanson, and Tiemen Woutersen.

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

Session III (2-3:30) James G. MacKinnon, Chair

2:00-2:30 p.m.

6. "Identification Robust Inference in Cointegrating Regressions," Lynda Khalaf (Carleton University) and Giovanni Urga (Cass Business School).

2:30-3:00 p.m.

7. "When A Factor Is Measured with Error: The Role of Conditional Heteroskedasticity in Identifying and Estimating Linear Factor Models," Todd Prono (Commodity Futures Trading Commission).

3:00-3:30 p.m.

8. "Testing for GARCH Effects: An Exact Procedure Based On Quasi-Likelihood Ratios," Richard Luger (Georgia State University).

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

Session IV (4:00-5:30p.m.): John Rust, Chair

4:00-4:30 p.m.

9. "A Bivariate Marginal Likelihood Approach to the Specification and Estimation of Spatial Econometrics Models," Giuseppe Arbia (University "Cattolica del Sacro Cuore" of Rome).

4:30-5:00p.m.

10. "Are Economics-Based and Psychology-Based Measures of Ability the Same?" Solomon W. Polachek (SUNY-Binghamton), Tirthatanmoy Das (SUNY-Binghamton) and Rewat Thamma-Apiroam (Kasetsart University).

5:00-5:30p.m.

11. "Bartlett-type Correction of Distance Metric Test," Wanling Huangy and Artem Prokhorov (Concordia University).

6:30 p.m.-9:30 p.m.: Dinner

Sunday, April 15, 2012

8:00-9:00 Breakfast

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

9-9:30 a.m.

12. "Smooth Coefficient Estimation of a Seemingly Unrelated Regression," Daniel J. Henderson (SUNY-Binghamton), Subal C. Kumbhakar (SUNY-Binghamton), Qi Li (Texas A&M), and Christopher F. Parmeter (University Of Miami).

9:30-10:00 a.m.

13. "Bounds on Population Average Treatment Effects With An Instrumental Variable," Xuan Chen (University of Miami), Carlos A. Flores (University of Miami) and Alfonso Flores-Lagunes (SUNY-Binghamton).

10:00-10:30 a.m.

14. "Analyzing Treatment Effects on Distributions with Complex Structure," Mark Bebbington (Massey University), Marcel Voia (Carleton University), Ricardas Zitikis (University of Western Ontario) and Christopher J. Bennett (Vanderbilt University).

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

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

11:00-11:30 a.m.

15. "High Order Conditional Quantile Estimation Based On Nonparametric Models of Regression," Carlos Martins-Filho (University of Colorado), Feng Yao (West Virginia University) and Maximo Torero (IFPRI).

11:30-12:00 p.m.

16. "EC3SLS Estimator for a Simultaneous System of Spatial Autoregressive Equations with Random Effects," Badi H. Baltagi (Syracuse University) and Ying Deng (Syracuse University).

12:00-12:30 p.m.

17. "Evaluating the Values of Probability Forecasts in the Sense of Morton,"
Kajal Lahiri (SUNY-Albany), Huaming Peng (SUNY-Albany) and Yongchen
Zhao (SUNY-Albany).

Conference closes

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