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New York Camp Econometrics VIII

Sagamore Resort on Lake George

110 Sagamore Rd

Bolton Landing, NY

April 5-7, 2013

Friday, April 5, 2013

Session I: 4:00-5:40 p.m., **Robin C. Sickles** (Rice University), **Chair**

4:00-4:25 p.m. [[Dollar Island W&E Room](#)].

1. "Spatial Regression: The Curious Case of Negative Spatial Dependence," Yu-Hsien Kao and **Anil K. Bera** (University of Illinois, Urbana-Champaign).

4:25-4:50 p.m.

2. "Bounds on Treatment Effects in the Presence of Sample Selection and Noncompliance: The Wage Effects of Job Corps," **Xuan Chen** and Carlos A. Flores (University of Miami).

4:50-5:15 p.m.

3. "Reconstructing High Dimensional Dynamic Distributions from Distributions of Lower Dimension," Stanislav Anatolyev (New Economic School), Renat Khabibulliny (Barclays Capital) and **Artem Prokhorov** (Concordia University).

5:15-5:40 p.m.

4. "Identification of Average Random Coefficients under Magnitude and Sign Restrictions on Confounding," **Karim Chalak** (Boston College).

Poster Session 5:40-6:20 p.m., [[Dollar Island Lobby](#)].

1. "Inference for the Correlation Coefficient Between Potential Outcomes in the Gaussian Switching Regime Model," **Heng Chen** (Bank of Canada) and Yanqin Fan and Ruixuan Liu (Vanderbilt University).

2. "A Spatial Autorregressive Panel Model To Analyze Road Network Spillovers On Production," **Inmaculada C. Álvarez** and José L. Zofío (Universidad Autónoma de Madrid).

3. "Forecasting Consumption in Real Time: The Role of Consumer Confidence Surveys," Kajal Lahiri, George Monokroussos, **Yongchen Zhao** (University at Albany, SUNY).

4. "Effects of Psychiatric Disorders On Labor Market Outcomes:A Latent Variable Approach Using Multiple Indicators," **Souvik Banerjee**, Pinka Chatterji, and Kajal Lahiri (University at Albany, SUNY).

5. "Identification of Causal Effects in a Triangular Model with Endogenous Regressors," **Liquan Huang** and Nese Yildiz (University of Rochester).

6. "Welfare Reform and Children's Health," Badi H. Baltagi and **Yin-Fang Yen** (Syracuse University).

7. "Wild Bootstrap Inference for Wildly Different Cluster Sizes," James G. MacKinnon and **Matthew D. Webb** (Queens University).

Saturday, April 6, 2013

Session II: 9a.m.-10:30a.m., **Badi H. Baltagi** (Syracuse University),
Chair

9:00-10:00 am

Key Note Address: **Graham Elliot** (University of California, San Diego).

1. "Nearly Optimal Tests when a Nuisance Parameter is Present under the Null Hypothesis," (with Ulrich K. Müller and Mark W. Watson, Princeton University).

10:00-10:30 a.m

2. "The Home Selling Problem: Theory and Evidence," Antonio Merlo (University of Pennsylvania), Francois Ortalo-Magne (University of Wisconsin – Madison) and **John Rust** (Georgetown University).

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

Session III: 11:00 a.m.-12:40 p.m., **Qi Li** (Texas A&M University) **Chair**

11:00-11:25 a.m.

3. "The Smooth Colonel and The Reverend Find Common Ground," **Nicholas M. Kiefer** (Cornell University) and Jeffrey S. Racine (McMaster University).

11:25-11:50 a.m.

4. "Infinite Order Cross-Validated Local Polynomial Regression," Peter G. Hall and **Jeffrey S. Racine** (McMaster University).

11:50-12:15 p.m.

5. "Threshold Estimation in Nonparametric Regression: Government Debt and Economic Growth," **Daniel J. Henderson** (University Of Alabama) and Christopher F. Parmeter (University of Miami).

12:15-12:40 p.m.

6. "Optimal Nonparametric Estimation," **Werner Ploberger** (Washington University St. Louis).

12:40-2:00 p.m.

Session IV: (2:00 p.m.-3:15 p.m.) William Greene (New York University)
Chair

2:00-2:25 p.m. [[Dollar Island W&E Room](#)].

7. "Point Optimal Panel Unit Root Tests with Serially Correlated Errors,"
Hyungsik Roger Moon (University of Southern California), **Benoit Perron**
(Université de Montréal), Peter C. B. Phillips (Yale University).

2:25-2:50 p.m.

8. "First Difference Transformation in Panel VAR models: Robustness,
Estimation and Inference," **Arturas Juodis** (University of Amsterdam).

2:50-3:15 p.m.

9. "Accuracy and Efficiency of Various GMM Inference Techniques in Dynamic
Micro Panel Data Models," **Jan F. Kiviet** (Nanyang Technological University
and University of Amsterdam), Milan Pleus and Rutger Poldermans
(University of Amsterdam).

3:15-3:40 p.m.

10. "Estimation and Inference for Panel Data Models Under Misspecification
when Both N and T Are Large," **Antonio F. Galvao** (University of Wisconsin-
Milwaukee and University of Iowa) and Kengo Kato (Hiroshima University).

3:40-4:10 p.m.: Coffee break.

Session V: (3:40-6:15 p.m.) Jan F. Kiviet (Nanyang Technological
University and University of Amsterdam) **Chair**

4:10-4:35 p.m.

11. "Estimation of Censored Quantile Regression for Panel Data with Fixed
Effects," Antonio Galvao (University of Wisconsin-Milwaukee and University
of Iowa), **Carlos Lamarche** (University of Kentucky) and Luiz Lima
(University of Tennessee).

4:35-5:00 p.m.

12. "Tests For Skewness And Kurtosis In The One-Way Error Components
Model," Antonio Galvao, **Gabriel Montes-Rojas** (City University London),
Walter Sosa-Escudero and Liang Wang.

5:00-5:25 p.m.

13. "Dynamic Panels with MIDAS Covariates: Estimation and Fit," Lynda
Khalaf (Carleton University), Maral Kichian (Bank of Canada) Charles
Saunders (Carleton University) and **Marcel Voia** (Carleton University).

5:25 p.m.-5:50 p.m.

14. "Efficient Inference with Time-Varying Identification Strength," **Bertille
Antoine** (Simon Fraser University) Otilia Boldea (Tilburg University)

Sunday, April 7, 2013

Session VI: (9:00-10:40p.m.) **Graham Elliot** (*University of California, San Diego*) **Chair**

9:00-9:25 a.m.

15. "Efficient Kernel-Based Semiparametric IV Estimation with an Application to Resolving A Puzzle On the Estimates of the Return to Schooling," **Feng Yao** (West Virginia University) and Junsen Zhang (Chinese University of Hong Kong).

9:25-9:50 a.m.

16. "Revisiting College Premium on Wage: Endogeneity and Sample Selection Issues," **Qi Li** (Texas A&M University) and Insik Min (Kyung Hee University)

9:50-10:15 a.m.

17. "Nonparametric Estimation of Returns to Scale Using Input Distance Functions," **Diego Restrepo-Tobón** and Subal C. Kumbhakar (State University of New York, Binghamton).

10:15-10:40 a.m.

18. "Modeling and Testing Smooth Structural Changes with Endogenous Regressors," **Bin Chen** (University of Rochester).

10:40-11:10 a.m.: Coffee break.

Session VII: 11:10 a.m.-12:35 p.m., **John Rust** (Georgetown University), **Chair**

11:10-11:35 a.m.

19. "Peer Effects: Social Multiplier or Social Norms?" Xiaodong Liu (University of Colorado at Boulder), **Eleonora Patacchini** (Syracuse University) and Yves Zenou (Stockholm University).

11:35-12:00 p.m.

20. "Banking Crises, Early Warning Models, and Efficiency," Pavlos Almanidis (Ernst & Young LLP) and **Robin C. Sickles** (Rice University).

12:00-12:25 p.m.

21. "Firm Heterogeneity in Empirical Corporate Finance," Murillo Campello (Cornell University), Antonio F. Galvao (University of Wisconsin-Milwaukee and University of Iowa), and **Ted Juhl** (University of Kansas).

12:25-12:40 p.m.

22. "Confidence Bands for ROC Curves with Serially Dependent Data," Kajal Lahiri and **Liu Yang** (University at Albany, SUNY).

12:40-2:00 p.m.

Session VIII: (2:00 p.m.-3:40 p.m.) **James MacKinnon** (Queens University), **Chair**

2:00-2:25 p.m.

23. "Characteristic Function Based Testing for Conditional Independence: A Nonparametric Regression Approach," Xia Wang (Xiamen University), **Yongmiao Hong** (Cornell University).

2:25-2:50 p.m.

24. "Additive Nonparametric Regression in the Presence of Endogenous Regressors," **Deniz Ozabaci** (State University of New York at Binghamton), Daniel J. Henderson (University of Alabama) and Liangjun Su (Singapore Management University).

2:50-3:15 p.m.

25. "A Flexible Sample Selection Model: A GTL-Copula Approach," Takuya Hasebe (City University of New York) and **Wim Vijverberg** (City University of New York).

3:15-3:40 p.m.

26. "Improved Likelihood Ratio Tests for Cointegration Rank in the VAR Model," **H. Peter Boswijk** (University of Amsterdam), Michael Jansson (UC Berkeley), Morten Orregaard Nielsen (Queen's University).

Conference closes.

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