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New York Camp Econometrics X

Sagamore Resort on Lake George

110 Sagamore Rd

Bolton Landing, NY

April 9-11, 2015

Friday, April 9, 2015

Session I: 4:00-5:15 p.m., Yongmiao Hong (Cornell University and Xiamen University), **Chair.**

4:00-4:25 p.m.

1. "Solving Asset Pricing Models Using Instrumental Variable Nonparametric Estimations," **Liyuan Cui** (Cornell University), and Yongmiao Hong (Cornell University and Xiamen University).

4:25-4:50 p.m.

2. "Testing for Fundamental Vector Moving Average Representations," **Bin Chen** (University of Rochester) Jinho Choi(Bank of Korea), and Juan Carlos Escanciano (Indiana University).

4:50-5:15 p.m.

3. "Inference on the number of factors in factor models." **Lorenzo Trapani** (Cass Business School, UK).

Poster Session 5:30-6:30 p.m.

4. "A Model-free Approach of Testing Instability of a Time Series Regression Model," **Zhonghao Fu** (Cornell University).

5. "Within-Group estimator for the fixed effects quantile model with large N and large T," **Heng Chen** (Bank of Canada).

6. "The Effect of 1996 Welfare Reform on Childbirth Outcomes of Immigrants in New York State," Kajal Lahiri and **Cong Yu** (University at Albany, SUNY).

7. "Social Interactions under Incomplete Information with Multiple Equilibria," **Chao Yang** (Ohio State University).

8. "Identification and QML Estimation of Multivariate and Simultaneous Spatial Autoregressive Models ," **Kai Yang** and Lung-fei Lee (Ohio State University).

9. "Root-n Consistent Estimator of the Intercept of a Sample Selection Model," **Byoung G. Park** (University at Albany, SUNY).

10. "Diagnostic Tests for the Selection on Observables Assumption: The Case of Women, Infants, and Children Program," Umair Khalil and Nese Yildiz (University of Rochester).

11. "Smoking and Non-life Threatening Disease in the Elderly," Kajal Lahiri and **Xian Li** (University at Albany, SUNY).

12. "On the Evolution of the United Kingdom Price Distributions," Ba M. Chu (Carleton University), **Kim P. Huynh** (Bank of Canada), David T. Jacho-Chavez (Emory University), and Oleksiy Kryvtsov (Bank of Canada).

13. "GMM Inference in Spatial Autoregressive Models," Wim P.M. Vijverberg (City University of New York), **Suleyman Taspinar** (Queens College, CUNY), Osman Dogan (CUNY).

14. "Spatial Dynamic Panel Data Models with Interactive Fixed Effects," **Wei Shi** and Lung-fei Lee (Ohio State University).

15. "A Simple, Graphical Procedure for Comparing Multiple Treatment Effects," Brennan S. Thompson (Ryerson University), and Matthew D. Webb (University of Calgary).

Saturday, April 10, 2015

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

Session I: 9:00a.m.-10:30a.m.

9:00-10:00 a.m.

Welcoming Remarks: **Badi H. Baltagi**, (Syracuse University) **Chair**

Key Note Address: **Essie Maasoumi**, (Emory University).

1. "*The Gender Earnings Gap: Measurement and Analysis*," (with Le Wang, University of New Hampshire, Harvard University, & IZA)

10:00-10:30 a.m

2. "Panel Data Models with Multiple Jump Discontinuities in the Parameters," **Robin C. Sickles** (Rice University) and Bada O. (University of Bonn), Gualtieri J. (Rice University), and Kneip A (University of Bonn)

10:30a.m.: Coffee break.

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

James G. MacKinnon (Queen's University) **Chair**

11:00-11:30 a.m.

3. Direct Nonparametric Conditional Quantile Estimation," **Jeffrey S. Racine** (McMaster University) and KEVIN LI.

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

4. "Sparsity-Based Estimation of a Panel Quantile Count Data Model with Applications to Big Data," Carlos **Lamarche** (University of Kentucky) and Matthew Harding.

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

5. "Wild cluster bootstrap confidence intervals," **James G. MacKinnon** (Queen's University).

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

Session III: 2:00 p.m.-3:30 p.m., **Essie Maasoumi** (Emory University) **Chair**

2:00-2:30 p.m.

6. "Identification- and Singularity-Robust Inference for Moment Condition Models," **Patrik Guggenberger** (Pennsylvania State University), and Donald W. K. Andrews (Yale University).

2:30-3:00 p.m.

7. "Single-Step Estimation of A Partially Linear Model," **Daniel J. Henderson** (University of Alabama) and Christopher F. Parmeter (University of Miami).

3:00-3:30p.m.

8. "Semiparametric Smooth Coefficient Spatial Autoregressive Model, " **Emir Malikov** (St. Lawrence University), and Yiguo Sun (University of Guelph).

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

Session IV 4:00-5:30 p.m., **Robin C. Sickles** (Rice University), **Chair**

4:00-4:30 p.m.

9. "A Model Averaging Stochastic Frontier Estimator," **Christopher F. Parmeter** (University of Miami), Alan T. K. Wan (City University of Hong Kong), and Xinyu Zhang (Academy of Mathematics and Systems Science).

4:30-5:00 p.m.

10. "The Effect of Degree Attainment on Crime: Evidence from a Randomized Social Experiment," Vikesh Ami (Central Michigan University), Carlos A. Flores(California Polytechnic State University at San Luis Obispo), **Alfonso Flores-Lagunes**(Syracuse University) and Daniel J. Parisian (Binghamton University).

5:00-5:30 p.m.

11. "Identification and estimation of a large factor model with structural instability," Badi H. Baltagi, Chihwa Kao and **Fa Wang**, (Syracuse University).

7:00-9:00 p.m.: Dinner

Sunday, April 11, 2015

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

Session V: 9:00-10:30p.m., **Jeffrey S. Racine** (McMaster University),
Chair

9:00-9:30 a.m.

1. "Adaptive Elastic Net GMM Estimation with Many Invalid Moment Conditions: Simultaneous Model and Moment Selection," Mehmet Caner (North Carolina State University), Xu Han (City University of Hong Kong), and **Yoonseok Lee** (Syracuse University).

9:30-10:00 a.m.

2. "Shrinkage Estimation of High-Dimensional Factor Models with Structural Instabilities," Xu Cheng (University of Pennsylvania), Zhipeng Liao (University of California, Los Angeles), Frank Schorfheide (University of Pennsylvania).

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

3. "Prediction in a Generalized Spatial Panel Data Model with Serial Correlation," Badi H. Baltagi, (Syracuse University) and **Long Liu** (University of Texas at San Antonio).

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

Session VI: 11:00 a.m.-12:30 p.m., **Chihwa Kao** (Syracuse University)
Chair

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

4. " Non-standard Confidence Sets for Ratios and Tipping Points with Applications to Dynamic Panel Data," Jean-Thomas Bernard (University of Ottawa), Ba Chu (Carleton University), Lynda Khalaf (Carleton University), **Marcel Voia** (Carleton University)

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

5. "Contagious Exporting and Foreign Ownership: Evidence from Firms in Shanghai using a Bayesian Spatial Bivariate Probit Model," Badi H. Baltagi, (Syracuse University), **Peter H. Egger** (ETH, Zurich), and Michaela Kesina (ETH, Zurich).

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

6. "Economies of Diversification in the US Credit Union Sector: A Semiparametric Smooth Coefficient Quantile Panel Data Model," **Emir Malikov** (St. Lawrence University), Shunan Zhao (State University of New York at Binghamton), Subal C. Kumbhakar (State University of New York at Binghamton).

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

Conference closes.