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New York Camp Econometrics XII

Mirror Lake Inn Resort
77 Mirror Lake Drive
Lake Placid, NY 12946
April 7-9, 2017

Friday, April 7, 2017

Session I: 4:00-5:40 p.m., **Giovanni Urga**, (Cass Business School & Università degli Studi di Bergamo), **Chair**, *Conference Center*

4:00-4:25 p.m.

1. "Adjustments of Rao's Score Test for Distributional and Local Parametric Misspecifications," **Anil Bera** (University of Illinois), Yannis Billias (University of Cyprus), Mann J. Yoon (California State University at Los Angeles), Suleyman Taspinar (Queens College), Osman Dogan (Metro Istanbul A.S.).

4:25-4:50 p.m.

2. "Sequential Testing for Structural Stability in Approximate Factor Models," Matteo Barigozzi (London School Of Economics and Political Science) and **Lorenzo Trapani** (Cass Business School, UK).

4:50-5:15 p.m.

3. "Monte Carlo Tests with Non-identifiable Parameters with Application to Simultaneous Equations," **A. Bianchi** (Università degli Studi di Bergamo), J.M. Dufour (McGill University), Lynda Khalaf (Carleton University), and Giovanni Urga (Cass Business School & Università degli Studi di Bergamo).

5:15-5:40 p.m.

4. "Testing Rank Similarity in the Heterogeneous Treatment Effect Models," Ju Hyun Kim (UNC at Chapel Hill) and **Byoung Park** (SUNY at Albany).

Poster Session 5:50-6:50 p.m., *Wikoff Room*

6. "Stationary Points for Parametric Stochastic Frontier Models," William Horrace (Syracuse University) and **Ian A. Wright**, (Northeastern University).

7. "A Unified Robust Bootstrap Method for Sharp/Fuzzy Mean/Quantile Regression Discontinuity/Kink Designs," **Harold D. Chiang** (Johns Hopkins University), Yu-Chin Hsu (Academia Sinica), and Yuya Sasaki (Johns Hopkins University).

University).

8. "Simultaneous Spatial Panel Data Models with Common Shocks," **Lina Lu** (Columbia University).

9. "Up or out! A Firm's First Year and Unobserved Initial Condition of Entrant Shipbuilding Firms," Kim P. Huynh (Bank of Canada), Hossein Kavand (Carleton University), and **Marcel C. Voia** (Carleton University)

10. "Likelihood Inference and the Role of Initial Conditions for the Dynamic Panel Data Model," **Jose Diogo Barbosa** (University of Michigan) and Marcelo J. Moreira (FGV).

11. "Panel and Multilevel Models with Interactive Terms of Group Fixed Effects and Common Time Effects," **Min Seong Kim**, (Ryerson University).

12. "Wavelet-Based Test for an Abrupt Mean Shift in the Presence of Unknown Smooth Trend and Long-Memory Errors," **Heng Chen** (Bank of Canada), Mototsugu Shintani (Vanderbilt University), and Yohei Yamamoto (Hitotsubashi University).

13. "The Subcluster Wild Bootstrap for Few (Treated) Clusters," James G. MacKinnon (Queen's University) and **Matthew D. Webb** (Carleton University).

Saturday, April 8, 2017

8:00-9:00 am **Breakfast**, *Wikoff Room*

Session I: 9a.m.-10:30a.m., *Wikoff Room* 9:00-10:00 a.m.

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

Key Note Address: **Bruce E. Hansen** (University of Wisconsin)

1. "Approximately Exact Inference in Linear Regression with Robust and Clustered Standard Errors" 10:00-10:30 a.m.

2. "Optimal Model Averaging of Varying Coefficient Models," Cong Li

(Shanghai University of Finance and Economics), Qi Li (Capital University of Economics and Business and Texas A&M University), **Jeffrey S. Racine** (McMaster University), and Daiqiang Zhang (Texas A&M University).

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

Session II: 11:00 a.m.-12:30 p.m. **Bruce E. Hansen** (University of Wisconsin), **Chair**

11:00-11:30 a.m.

1. "Multilevel Backtesting of Value-at-Risk by Combining Dependent P-Values," **Lynda Khalaf** (Carleton University), Arturo Leccadito (Università della Calabria), and Giovanni Urga (Cass Business School & Università degli Studi di Bergamo).

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

2. "Identification and Estimation of a Triangular Model with Multiple Endogenous Variables and Insufficiently Many Instrumental Variables," Liquan Huang (University of Rochester), Umair Khalil (West Virginia University), and **Nese Yildiz** (University of Rochester).

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

3. "Uniform Confidence Bands in Deconvolution with Unknown Error Distribution," Kengo Kato and **Yuya Sasaki** (Johns Hopkins University).

12:30-2:00 p.m.: **Lunch**, *The View Restaurant*

Session III: 2:00 p.m.-3:30 p.m., **Lynda Khalaf** (Carleton University), **Chair**

2:00-2:30 p.m.

4. "Bootstrap Inference with Clustered Errors," Antoine Djogbenou (Queen's University), James G. MacKinnon (Queen's University), and **Morten Ø. Nielsen** (Queen's University).

2:30-3:00 p.m.

1. "Comparing Distributions By Multiple Testing Across Quantiles," Matt Goldman (Microsoft Research) and **David M. Kaplan** (University of Missouri)

3:00-3:30 p.m.

"Simple and Trustworthy Cluster-Robust GMM Inference," **Jungbin Hwang**

(University of Connecticut)

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

Session IV 4:00-5:30 p.m., **Jeffrey S. Racine** (McMaster University),
Chair

4:00-4:30 p.m.

1. "Nonparametric Instrumental Variable Estimation Of Binary Response Models," **Samuele Centorrino** (Stony Brook University) and Jean-Pierre Florens (Toulouse School of Economics).

4:30-5:00 p.m.

2. "A Regularization Approach to the Dynamic Panel Data Model Estimation," **Marine Carrasco** (Université de Montréal) and Ada Nayihouba (Université de Montréal).

5:00-5:30 p.m.

3. "Identifying the Effect of a Mis-measured, Binary, Endogenous Regressor," **Francis J. DiTraglia** (University of Pennsylvania) and Camilo Garcia-Jimeno (NBER).

6:00-7:00 p.m.: **Reception**, *The View Restaurant*

7:00-8:30 p.m.: **Dinner**, *Wikoff Room*

Sunday, April 9, 2016

8:00-9:00 a.m.: **Breakfast**, *Wikoff Room*

Session V: 9:00-10:30p.m., **William Horrace** (Syracuse University),
Chair

9:00-9:30 a.m.

1. "Conscription and Military Service: Do They Result in Future Violent and Non-Violent Incarcerations and Recidivism?," **Xintong Wang** (SUNY at Binghamton) and Alfonso Flores-Lagunes (Syracuse University).

9:30-10:00 a.m.

1. "Estimating Labor Force Joiners and Leavers Using A Heterogeneity Augmented Two-Tier Stochastic Frontier," **Tirthatanmoy Das** (University of Central Florida) and Solomon W. Polachek (SUNY at Binghamton).

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

1."The Vertical City: Rent Gradients, Spatial Structure, and Agglomeration Economies," Crocker H. Liu (Cornell University), **Stuart S. Rosenthal** (Syracuse University), William C. Strange (University of Toronto).

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

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

11:00-11:30 p.m.

1."Measurement Error without Exclusion: the Returns to College Selectivity and Characteristics," **Karim Chalak** (University of Virginia) and Daniel Kim (University of Pennsylvania).

11:30-12:00 p.m.

2."Improved Projection GMM-LM Tests for Linear Restrictions," **Saraswata Chaudhuri** (McGill University).

12:00-12:30p.m.

3."Estimation and Inference of Structural Changes in Time Varying Coefficient Models," **Zhongwen Liang** (SUNY at Albany).

12:30-2:00 p.m.: **Lunch**, *The View Restaurant*

Conference closes.