4-12-2019

New York Camp Econometrics XIV Program

Center for Policy Research

New York Camp Econometrics XIV
The 1000 Islands Harbor Hotel
200 Riverside Dr
Clayton, NY
April 12-14, 2019

Friday, April 12, 2019

Session I: 4:00-5:30 p.m., ***James G. MacKinnon*** (Queen's University), **Chair,** *Murray Ballroom*

4:00-4:30 p.m.
1. "A Unified Approach to Testing Stability of Conditional Distributions and Conditional Moments," **Bin Chen** (University of Rochester), Kebin Deng (South China University of Technology) and Liquan Huang (University of Rochester).

4:30-5:00 p.m.
2. "Endogeneity in Empirical Risk Analysis: Multivariate Finite Sample Inference on Catastrophe Bond Mutual Funds," Marie-Claude Beaulieu (Université Laval), **Lynda Khalaf** (Carleton University), Maral Kichian (University of Ottawa) and Olena Melin (University of Ottawa).

5:00-5:30 p.m.
3. "Latent Group Structures with Heterogeneous Distributions: Identification and Estimation,"
Heng Chen (Bank of Canada), Xuan Leng (National University of Singapore) and Wendun Wang (Erasmus University).

Poster Session: 5:45-6:45 p.m., *Outside of Calumet Ballroom*

1. "Mahalanobis Metric Based Clustering for Fixed Effects Model," Chihwa Kao (University of Connecticut), Min-Seong Kim (University of Connecticut), and **Zhonghui Zhang** (University of Connecticut).

2. "Many Average Partial Effects in l1-Regularized Binomial and Fractional Regressions with an Application to Gendered Language on the Internet," **Harold D. Chiang** (Vanderbilt University).

3. "A Nonparametric Approach to Analyzing the Relationship Between Pharmaceutical Insurance and Prescription Opioid Use," **Karen Ugarte Bravo** (McMaster University).

4. "The Robustness Study of Sieve Estimation on Asset Pricing Model," **Huarui Jing** (University of Connecticut).

5. “Bias-Corrected Estimators in the Dynamic Panel Data Model,” Chihwa Kao (University of Connecticut), Long Liu (University of Texas- San Antonio) and **Rui Sun** (University of Connecticut).

6. “Estimation and Inference of Treatment Effects using a New Panel Data Approach: Measuring the Impact of US SYG Law,” **Huayan Geng** (State University of New York at Binghamton) and Qiankun Zhou (Louisiana State University).

7. “Density Deconvolution with Laplace Errors and Unknown Variance,” **Jun Cai** (Syracuse University), William C. Horrace (Syracuse University) and Christopher F. Parmeter (University of Miami).

8. “F-divergence Indicators of Statistical Dependence and their Application to Social Mobility,” **Eduardo Garcia Echeverri** (University of Rochester).

Saturday, April 13, 2019

8:00-9:00 a.m.: Breakfast, *Calumet Ballroom*

Session I: 9:00-10:30 a.m.; *Murray Ballroom*

9:00-9:05 a.m.
Welcoming Remarks: **Badi H. Baltagi** (Syracuse University), **Chair**

9:05-10:00 a.m.
Key Note Address*: Elie Tamer, Harvard University, *Louis Berkman Professor of Economics
1. “Inference on Semiparametric Multinomial Response Models”

10:00-10:30 a.m.
2. “Doubly Robust Difference-in-Differences Estimators,” **Pedro H. C. Sant’Anna** (Vanderbilt University) and Jun B. Zhao (Vanderbilt University).

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

Session II: 11:00 a.m.-12:30 p.m., **Lynda Khalaf** (Carleton University), **Chair,** *Murray Ballroom*

11:00-11:30 a.m.
3. “Predictive Quantile Regression: Adaptive LASSO Approach,” **Rui Fan** (Rensselaer Polytechnic Institute) and Ji Hyung Lee (University of Illinois).

11:30-12:00 a.m.

4. “Your American Dream is Not Mine! A New Approach to Estimating Intergenerational Mobility Elasticities” Yonghong An (Texas A&M University), **Le Wang** (University of Oklahoma) and Ruli Xiao (Indiana University).

12:00-12:30 p.m.
5. “Uniform Bounds for the Distribution And Quantile Functions of Treatment Effects in Randomized Experiments,” Antonio F. Galvao (University of Arizona) and **Thomas Parker** (University of Waterloo).

12:30-2:00 p.m.: Lunch, *Calumet Ballroom*

Session III: 2:00-3:30 p.m.**, Kajal Lahiri** (University at Albany, SUNY), **Chair,** *Murray Ballroom*

2:00-2:30 p.m.
6. “GMM Quantile Regression,” Sergio Firpo (Insper), **Antonio F. Galvao** (University of Arizona),
Cristine Pinto (Sao Paulo School of Economics), Alexandre Poirier (Georgetown University) and Graciela Sanro3:4man (Udelar).

2:30-3:00 p.m.
7. “Measurement Error in Multiple Equations: Tobin's and Corporate Investment, Saving, and Debt,” **Karim Chalak** (University of Virginia) and Daniel Kim (University of Pennsylvania).

3:00-3:30 p.m.
8. “Nonparametric Estimation of Additive Model with Errors-in-Variables,” **Hao Dong** (Southern Methodist University) and Taisuke Otsu (London School of Economics).

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

Session IV: 4:00-5:30 p.m., **Elie Tamer** (Harvard University), **Chair**, *Murray Ballroom*

4:00-4:30 p.m.
9. “A Consistent LM Type Specification Test for Semiparametric Panel Data Models,” **Ivan Korolev** (Binghamton University).

4:30-5:00 p.m.
10. **“**Nonparametric Multi-Dimensional Fixed Effects Panel Data Models,” **Daniel J. Henderson** (University of Alabama), Juan M. Rodriguez-Poo (Universidad de Cantabria), and Alexandra Soberon (Universidad de Cantabria).

5:00-5:30 p.m.

11. “Testing Multiple Structural Changes with Generally Nonstationary Regressors,” Giovanni Urga (Cass Business School) and **Fa Wang** (Cass Business School).

6:00-7:00 p.m.: Cocktail Hour, *Outside of Calumet Ballroom*

7:00-8:30 p.m.: Dinner, *Calumet Ballroom*

Sunday, April 14, 2019

8:00-9:00 a.m.: Breakfast, *Calumet Ballroom*

Session V: 9:00-10:40 a.m., **William Horrace** (Syracuse University), **Chair,** *Murray Ballroom*

9:00-9:25 a.m.
1. “Sample Selection Models with Monotone Control Functions,” **Ruixuan Liu** (Emory University) and Zhengfei Yu (University of Tsukuba).

9:25-9:50 a.m.
2. “Nonparametric Instrumental Regressions with (Potentially Discrete) Instruments Independent of the Error Term,” **Samuele Centorrino** (Stony Brook), Frederique Feve (Toulouse School of Economics) and Jean-Pierre Florens (Toulouse School of Economics).

9:50-10:15 a.m.
3. “Inference based on Kotlarski's Identity,” Kengo Kato (Cornell University), **Yuya Sasaki** (Vanderbilt University) and Takuya Ura (University of California, Davis).

10:15-10:40 a.m.
4. “Threshold Spatial Autoregression,”Antri Konstantinidi (University of Cyprus), **Andros Kourtellos** (University of Cyprus), Yiguo Sun (University of Guelph).

10:40-11:00 a.m.: Coffee break

Session VI: 11:00 a.m.-12:40 p.m., **Chihwa Kao** (University of Connecticut), **Chair,** *Murray Ballroom*

11:00-11:25 a.m.
5. “Robust Asymptotic Inference about Conditional Tail Properties: A Panel Data Approach*,”* **Yulong Wang** (Syracuse University).

11:25 a.m.-11:50 p.m.

6. “Model Averaging in State Tax Revenue Forecasting with Mixed Frequency Data: Evidence from New York,” **Kajal Lahiri** (University at Albany, SUNY) and **Cheng Yang** (University at Albany, SUNY).

11:50-12:15 p.m.
7. “Factor-Driven Two-Regime Regression,” Sokbae Lee (Columbia University), Yuan Liao (Rutgers University), Myung Hwan Seo (Seoul National University) and **Youngki Shin** (McMaster University).

12:15-12:40 p.m.
8. “Technological Spillover Effects of State Renewable Energy Policy: Evidence from Patent Counts,” Wancong Fu (Syracuse University), Chong Li (American Express), **Jan Ondrich** (Syracuse University) and David Popp (Syracuse University).

12:40-2:00 p.m.: Lunch, *Calumet Ballroom*

Conference closes.