Econometric Study Group Conference

Bristol, 11-13 July 2013

Program

Also available at: https://sites.google.com/site/bristoleconometricstudygroup/

Thursday 11 July

12.00-13.30 **Registration and lunch**

13.30-15.00 **Session 1** - Chair: Frank Windmeijer

Christian Schluter (Aix-Marseille, with G. Bijwaard)

Local Interactions, Social Networks, and the Return Decision of Recent Migrants

Ilze Kalnina (Montreal, with D. Xiu)

Model Free-Leverage Estimators: A Horse Race at High Frequency

Rusell Davidson (McGill and GREQAM, with J. MacKinnon)

Bootstrap Tests for Overidentification in Linear Regression Models

15.00-15.30 Coffee/Tea

15.30-16.30 **Invited Session** - Chair: Senay Sokullu

Victor Aguirregabiria (Toronto, with A. Magesan)

Euler Equations for Estimation and Counterfactual Experiments in Dynamic Discrete Games

16.30-16.45 **Coffee/Tea**

16.45-18.15 **Session 2** - Chair: Paulo Parente

Alexsey Tetenov (Collegio Carlo Alberto)

Statistical Hypothesis Testing and Private Information

Pascal Lavergne (Toulouse)

Model Equivalence Test for Overidentifying Restrictions

Paulo Parente (Exeter, with R. Smith)

A Kernel Based Bootstrap Method for Dependent Processes

19.00 Dinner at Clifton Hill House

Friday 12 July

9.00-11.00 Session 3 - Chair: Martin Weidner

Koen Jochmans (Science Po, with S. Bonhomme and J.M. Robin)

Nonparametric Spectral-Based Estimation of Latent Structures

Elena Manresa (CEMFI)

Recovery of Networks using Panel Data

Cavit Pakel (Bilkent University)

Bias Reduction in Nonlinear and Dynamic Panels in the Presence of Cross-Section Dependence, with a GARCH Panel Application

Martin Weidner (University College London, with M. Arellano)

Incidental Parameter Bias in Panel Quantile Regressions

11.00-11.30 Coffee/Tea

11.30-12.30 Invited Session - Chair: David Pacini

Stephane Bonhomme (CEMFI, with M. Arellano and R. Blundell)

Nonlinear Permanent-Transitory Models of Household Income

12.30-13.30 Lunch

13.30-15.00 Session 4 - Chair: Andrew Chesher

Ralf Wilke (York, with S. Lo)

A Regression Model for the Copula Graphic Estimator

Samuele Centorrino (Toulouse)

On the Choice of the Regularization Parameter in Nonparametric Instrumental Regression

Andrew Chesher (University College London, with A. Rosen)

What Do Instrumental Variable Models Deliver with Discrete Dependent Variables?

15.00-15.30 Coffee/Tea

15.30-17.30 **Session 5** - Chair: Anna Simoni

Keith Knight (Toronto, with C. Goh)

Diagnostic for Density Homogeneity in Quantile Regression using Elemental Matrices

Adriana Cornea (Exeter, with K. Abadir)

Approximating Moments by Nonlinear Transformations with an Application to Resampling from Fat-Tailed Distributions

Federico Martellosio (Surrey, with G. Hillier)

Properties of the Maximum Likelihood Estimator in Spatial Autoregressive Models

Anna Simoni (CNRS-THEMA, with J.P. Florens)

Gaussian Processes and Bayesian Moment Estimation

20.00 **Dinner at No 4**

Saturday 13 July

9.00-10.00 **Session 6** - Chair: Raffaella Giacomini

Juan Jose Dolado (Carlos III, with H. Rachinger and C. Velasco)

LM and Wald Test for Changes in the Memory and Level of a Time Series

Raffaella Giacomini (University College London, with G. Ragusa)

Forecasting with Judgement

10.00-10.15 **Coffee/Tea**

10.15-11.15 **Invited Session** - Chair: Sami Stouli

Peter Hansen (European University Institute, with E. Dumitrescu)

Parameter Estimation with Out-of-Sample Objective

11.15-11.30 **Coffee/Tea**

11.30-12.30 **Session 7**- Chair: Toru Kitagawa

Irene Botosaru (Toulouse, with F. Gutierrez)

Difference-in-Differences when Treatment Status is Observed in Only One Period

Toru Kitagawa (University College London, with C. Muris)

Covariates Selection and Model Averaging in Semiparametric Estimation of Treatment Effects