Econometric Study Group Conference

Bristol, 3-5 July 2014

Venue: Clifton Hill House

Program

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

Thursday 3 July

12.00-13.00 **Registration and Lunch**

13.00-14.30 **Session 1** - Chair: F. Windmeijer

Koohyun Kwon (SNU), joint with W. Kim (Wisconsin), S. Lee (SNU and Cemmap), and S. Kwon (SNU)".

"The Identification Power of Smoothness Assumptions in Models with Counterfactual Outcomes"

Sorawoot Srisuma (Surrey), joint with F. Miessi Sanchez (Sao Paulo) and D. Silva Junior (LSE)

"Identifying Dynamic Games With Entry/Exit Decisions"

Ayse Pehlivan (Bilkent), joint with Q. Vuong (New York)

"Supply Function Competition and Exporters: Nonparametric Identification and Estimation of Productivity Distributions and Marginal Costs"

14.30-14.45 **Coffee/Tea**

14.45-15.45 **Invited Session** - Chair: S. Sokullu

Rosa Matzkin (UCLA), joint with R. Blundell (UCL) and D. Kristensen (UCL)

"Consumer Demand with Multidimensional Nonseparable Unobserved Heterogeneity"

15.45-16.00 **Coffee/Tea**

16.00-17.00 **Session 2** - Chair: P. Lavergne

Kiril Evdokimov (Princeton), joint with D. Lee (Princeton)

"Diagnostic for Exclusion Restrictions in Instrumental Variables Estimation"

Pascal Lavergne (Toulouse), joint with S. Maistre (CREST) and V. Patilea (CREST)

"A Significance Test for Covariates in Nonparametric Regression"

17.00-17.30 Coffee/Tea

17.30-18.50 **Session 3** - Chair: A. Chesher

Arturas Juodis (Amsterdam)

"Linear Pseudo Panel Data Models with Multi Factor Error Structure"

Eleanor Sanderson (Bristol)

"A Weak Instrument F-test in Linear IV Models with Multiple Endogenous Variables"

Lucciano Villacorta (CEMFI)

"Estimating Country Heterogeneity in Aggregate CES Production Functions"

Chris Rose (Bristol)

"Identification and Estimation of Endogenous Spillover Effects using Panel Data"

19.30 **Dinner at Clifton Hill House**

Friday 4 July

9.00-10.30 **Session 4** - Chair: A. Simoni

Joel Horowitz (Northwestern), joint with R. Blundell (UCL) and M. Parey (Essex)

"Nonparametric Estimation of a Heterogeneous Demand Function under the Slutsky Inequality Restricton"

Anne Vanhems (Toulouse), joint with M. Grasmair (Vienna) and O. Scherzer (Linz)

"Nonparametric Instrumental Variable Regression with Non-convex Constraints"

Anna Simoni (CNRS/THEMA), joint with C. Breuning (Yale) and E. Mammen (Mannheim)

"Semi/Nonparametric Estimation in Case of Endogenous Selection"

10.30-10.45 **Coffee/Tea**

10.45-11.45 **Invited Session** - Chair: D. Pacini

Ivan Fernandez-Val (Boston), joint with A. Belloni (Duke), V. Chernozhukov (MIT) and C. Hansen (Chicago)

"Program Evaluation with High-Dimensional Data"

11.45-12.00 **Coffee/Tea**

12.00-13.00 **Session 5** - Chair: M. Weidner

Hugo Kruiniger (Durham)

"Efficient ML and GMM Estimation of Panel Data Models with Cross-Sectional Heteroskedasticity"

Martin Weidner (UCL), joint with H. Moon (Southern California)

"Linear Regression for Panel with Unknown Number of Factors as Interactive Fixed Effects"

13.00-14.30 **Lunch**

14.30-15.30 **Session 6** - Chair: R. Davidson

Keith Knight (Toronto)

"Some Asymptotics for Elemental Subsets in Regression with Applications"

Russell Davidson (McGill and AMSE-GREQAM)

"Heteroskedasticity-and-Autocorrelation Consistent Bootstrapping"

15.30-16.00 **Coffee/Tea**

16.00-17.00 **Session 7** - Chair: C. Pakel

Ilze Kalnina (Montreal), joint with Y. Ait-Sahalia (Princeton) and D. Xiu (Chicago)

"The Idiosyncratic Volatility Puzzle: A Reassessment at High Frequency"

Cavit Pakel (Bilkent), joint with R. Engle (New York University), N. Shephard (Harvard) and K. Sheppard (Oxford)

"Fitting Vast Dimensional Time-Varying Covariance Models"

20.00 **Dinner at No 4**

Saturday 5 July

9.30-10.30 **Session 8** - Chair: R. Taylor

Valentina Corradi (Surrey), joint with M. Silvapulle (Monash) and N. Swanson (Rutgers)

"Testing for Jumps and for Path Dependent Intensity over Long Time Spans"

Robert Taylor (Essex), joint with J. Cavaliere (Bologna) and M. Nielsen (Queen's University)

"Bootstrap Score Tests for Fractional Integration in Heteroskedastic ARFIMA models, with and Application to Price Dynamics in Commodity Spot and Futures Prices"

10.30-10.45 Coffee/Tea

10.45-11.45 Invited Session - Chair: S. Stouli

Olivier Scaillet (HEC-Geneve), joint with P.Gagliardini (Lugano) and E.Ossola (Lugano)

Time-Varying Risk Premium in Large Cross-Sectional Equity Datasets

11.45-12.00 Coffee/Tea

12.00-13.00 Session 9 - Chair: F. Windmeijer

Vitaliy Oryshchenko (Oxford)

"Indirect Maximum Entropy Bandwidth for the Kernel Estimator of a Distribution Function"

Alexsei Tetenov (Collegio Carlo Alberto), joint with T. Kitagawa (UCL)

"Empirical Welfare Maximization Methods for Treatment Choice"

13.00 Farewell