Econometric Study Group Conference

Bristol, 9-11 July 2015

Venue: Clifton Hill House

Program

Thursday 9 July

12.00-13.30 **Registration and Lunch**

13.30-15.00 **Session 1** - Chair: P. Lavergne

Anders Bredahl Kock (Aarhus University)

"Asymptotically Honest Confidence Regions for High Dimensional Parameters by the Conservative Lasso" (with M. Caner, North Carolina State University)

Majid Al Sadoon (Universitat Pompeu Fabra and Barcelona GSE)

"A General Theory of Rank Testing"

Pascal Lavergne (Toulouse School of Economics)

"Bootstraping Likelihood Ratio Tests for Nested Models"

15.00-15.30 **Coffee/Tea**

15.30-16.30 **Invited Session** - Chair: S. Sokullu

Frank Kleibergen (Amsterdam)

"Efficient Size Correct Subset Inference in Linear Instrumental Variables Regression"

16.30-17.00 **Coffee/Tea**

17.00-18.30 **Session 2** - Chair: S. Centorrino

Joel Horowitz (Northwestern University)

"Nonparametric Estimation and Inference under Shape Restrictions" (with S. Lee, Seoul National University)

Sokbae Lee (Seoul National University)

"Breaking the Curse of Dimensionality in Conditional Moment Inequalities for Discrete Choice Models" (with Le-Yu Chen, Academia Sinica)

Samuele Centorrino (Stony Brook)

"Nonparametric Instrumental Variable Estimation of Binary Response Models" (with J.P. Florens, Toulouse School of Economics)

19.00 Dinner at Clifton Hill House

Friday 10 July

9.00-10.30 Session 3 - Chair: E. Sbai

Geert Dhaene (Leuven University)

"Profile-Score Adjustments for Incidental-Parameter Problems" (with K. Jochmans, Sciences Po)

Gordon Kemp (Essex)

"Dynamic Vector Mode Regression" (with P. Parente, Instituto Universitario de Lisboa and J. Santos Silva, Essex)

Erwann Sbai (University of Auckland)

"Regularized Nonparametric Estimation of Ill-posed Games of Incomplete Information" (with J.P. Florens, Toulouse School of Economics)

10.30-11.00 Coffee/Tea

11.00-12.00 Invited Session - Chair: D. Pacini

Jeffrey Racine (McMaster University)

"Direct Nonparametric Conditional Quantile Estimation"

12.00-13.30 Lunch

13.30-15.00 Session 4 - Chair: A. Tetenov

Russell Davidson (McGill and AMSE-GREQAM)

"A Discrete Model for Bootstrap Iteration"

Sami Stouli (Bristol)

"Dual Regression" (with R. Spady, Johns Hopkins University)

Alexsei Tetenov (Collegio Carlo Alberto)

"Equality-Minded Treatment Choice" (with T. Kitagawa, University College London)

15.00-15.30 **Coffee/Tea**

15.30-17.30 **Session 5** - Chair: A. Chesher

Eleni Aristodemou (University College London)

"Semiparametric Identification of Panel Data Discrete Choice Models"

Milda Norkute (Lund Univeristy)

"A Factor Analytical Method for Interactive Effects Dynamic Panel Models with Moving Average Errors"

Simon Smith (Bristol) *"Forecasting the Equity Premium in the Presence of Structural Breaks"* (with G. Bulkey, Bristol, and D. Leslie, Lancaster)

Mario Rothfelder (Tilburg University)

"Testing for a Threshold in Models with Endogenous Regressors"(with O. Boldea, Tilburg)

20.00 **Dinner at Al Bacio**

Saturday 11 July

9.30-10.30 **Session 6** - Chair: V. Corradi

D.S.G. Pollock (Leicester)

"Trends Cycles and Seasons: Econometric Methods for Signal Extraction"

Valentina Corradi (Surrey)

"Robust Forecast Comparison" (with Sainan Jin, Singapore Management University, and Norman Swanson, Rutgers University)

10.30-10.45 **Coffee/Tea**

10.45-11.45 **Invited Session** - Chair: S. Stouli

Michael Wolf (Zurich University)

"Bootstrap joint prediction regions"

11.45-12.00 **Coffee/Tea**

12.00-13.00 **Session 7** - Chair: R. Taylor

Olivier Scaillet (University of Geneva and Swiss Finance Institute)

"A Diagnostic Criterion for Approximate Factor Structure"(with P. Gagliardini, University of Lugano, and E. Ossola, University of Lugano)

Robert Taylor (Essex)

"Tests for an End-of-Sample Bubble in Financial Time Series" with S. Astill, Warwick, D. Harvey, Nottingham and S. Leybourne, Nottingham.

13.00 **Farewell**

Time Allocation:

Sessions 1-7: 25 minutes for presenter 5 minutes for the audience

Invited Sessions: 50 minutes for presenter 10 minutes for the audience