Preliminary Program of CESG 2008

September 27, 2008

Session: Panel Data Models, 9:00-10:30

1. Nonlinear Dynamic Panel Data Models with Unobserved Effects by Jeffrey Wooldridge (Michigan State University)
   Invited Speaker: Jeffrey Wooldridge (Michigan State University)
   Discussant: Christian Gourieroux (University of Toronto)
2. New Nonparametric Estimation of the Marginal Effects in Fixed-Effects Panel Models: An Application on the Environmental Kuznets Curve by Yoonseok Lee (University of Michigan) and Debasri Mukherjee (Western Michigan University)
   Presenter: Yoonseok Lee (University of Michigan)
   Discussant: Thanasis Stengos (University of Guelph)

Session: Persistence and Nonlinearity, 10:45-12:15

3. Persistence and Long Memory in Nonlinear Time Series by Juan Carlos Escanciano (Indiana University) and Javier Hualde (Universidad de Navarra)
   Presenter: Juan Carlos Escanciano (Indiana University)
   Discussant: Alex Maynard (University of Guelph)
4. Likelihood-Based Inference in Nonlinear Error-Correction Models by Dennis Kristensen (Columbia University and CREATES) and Anders Rahbek (University of Copenhagen and CREATES)
   Presenter: Dennis Kristensen (Columbia University and CREATES)
   Discussant: Joann Jasiak (University of British Columbia)

Session: Model Selection and Specification, 13:45-15:15

5. Jackknife Model Averaging by Bruce E. Hansen (University of Wisconsin, Madison) and Jeffrey S. Racine (McMaster University)
   Presenter: Jeff Racine (McMaster University)
   Discussant: James MacKinnon (Queen's University)
6. m-Testing of Model Specification in Many Groups by Shinichi Sakata (University of British Columbia)
   Presenter: Shinichi Sakata (University of British Columbia)
   Discussant: Marc Henry (University of Montreal)

Session: Financial Econometrics, 15:30-17:00

7. In-sample Asymptotics and Across-sample Efficiency Gains for High Frequency Data Statistics by Eric Ghysels (University of North Carolina, Chapel Hill), Per Mykland (University of Chicago) and Eric Renault (University of North Carolina, Chapel Hill)
   Presenter: Eric Renault (University of North Carolina, Chapel Hill)

Discussant: Russell Davidson (McGill University)

8. Exploring Time-Varying Jump Intensities: Evidence from S&P500 Returns and Options by Peter Christoffersen (McGill University and CREATES), Kris Jacobs (McGill University and Tilburg) and Chayawat Ornthanalai (McGill University)
   Presenter: Chayawat Ornthanalai (McGill University)
   Discussant: John Maheu (University of Toronto)

September 28, 2008

Session: Volatility, 9:00-10:30

9. Estimating Random Level Shifts Models with Applications to Stock Returns Volatility by Pierre Perron (Boston University) and Yang Lu (Boston University)
   Invited Speaker: Pierre Perron (Boston University)
   Discussant: John Galbraith (McGill University)
10. Robustifying Common Deterministic Trend Test to Nonstationary Volatility by Ke-Li Xu (University of Alberta School of Business)
    Presenter: Ke-Li Xu (University of Alberta School of Business)
    Discussant: Silvia Goncalves (University of Montreal)

Session: Estimation, 10:45-12:15

11. Efficient Minimum Distance Estimation with Multiple Rates of Convergence by Bertille Antoine (Simon Fraser University) and Eric Renault (UNC-Chapel Hill)
    Presenter: Bertille Antoine (Simon Fraser University)
    Discussant: Atsushi Inoue (University of British Columbia)
12. On Skewness and Kurtosis of Econometric Estimators by Yong Bao (Temple University) and Aman Ullah (University of California, Riverside)
    Presenter: Yong Bao (Temple University)
    Discussant: Gubhinder Kundhi

Session: Semiparametric and Nonparametric Econometrics, 13:15-14:45

13. Local Rank Estimation of Transformation Models with Functional Coefficients by Youngki Shin (University of Western Ontario)
    Presenter: Youngki Shin (University of Western Ontario)
    Discussant: Yulia Kotlyarova (Dalhousie University)
14. Nonparametric tests for Conditional Independence with Applications by Taoufik Bouezmarni (HEC Montreal and Institute of Statistics), Jeroen Rombouts (HEC Montreal, CIRANO and CORE) and Abderrahim Taamouti (Universidad Carlos III de Madrid, CIREQ, CIRANO)
    Presenter: Jeroen Rombouts (HEC Montreal, CIRANO and CORE)
    Discussant: Jean-Marie Dufour (McGill University)

Poster Session, September 27, 17:00-18:30

1. The Hessian Method (Highly Efficient State Smoothing In A Nutshell) by William McCausland (Université de Montréal)
   Presenter: William McCausland (Université de Montréal)
2. Using copula to model time dependence in stochastic frontier models by Christine Amsler (Michigan State University), Artem Prokhorov (Concordia University) and Peter Schmidt (Michigan State University)
   Presenter: Artem Prokhorov (Concordia University)
3. Fractional Integration and Additive Outliers by Gabriel Rodríguez (Central Bank of Peru)
   Presenter: Gabriel Rodríguez (Central Bank of Peru)
4. Efficient Semiparametric Detection of Changes in Trend by Chuan Goh (University of Toronto)
   Presenter: Chuan Goh (University of Toronto)
5. Bootstrapping stationary invertible VARMA models in echelon form: A simulation evidence by Tarek Jouini (University of Windsor)
   Presenter: Tarek Jouini (University of Windsor)
6. Modified Likelihood Ratio Test for Regime Switching by Hiroyuki Kasahara (University of Western Ontario), Tatsuyoshi Okimoto (Yokohama National University) and Katsumi Shimotsu (Queen's University)
   Presenter: Katsumi Shimotsu (Queen's University)
7. Bayesian Mixed Logit-Probit Model for Multinomial Choice by Martin Burda (University of Toronto), Matthew Harding (Stanford University) and Jerry Hausman (MIT)
   Presenter: Martin Burda (University of Toronto)
8. Time Series Nonparametric Regression Using Asymmetric Kernels with an Application to Estimation of Scalar Diffusion Processes by Nikolay Gospodinov (Concordia University and CIREQ) and Masayuki Hirukawa (Northern Illinois University)
   Presenter: Masayuki Hirukawa (Northern Illinois University)
9. Sensitivity of Impulse Responses to Small Low Frequency Co-movements: Reconciling the Evidence on the Effects of Technology Shocks by Nikolay Gospodinov (Concordia University), Alex Maynard (University of Guelph) and Elena Pesavento (Emory University)
   Presenter: Elena Pesavento (Emory University)
10. Competing Estimators Used to Construct Counterfactual Distributions for Duration Outcome Variables by Marcel Voia (Carleton University)
    Presenter: Marcel Voia (Carleton University)
11. Estimation and Identification of Change Points in Panel Models by Qu Feng (Syracuse University), Chihwa Kao (Syracuse University) and Štepána Lazarová (Queen Mary, University of London)
    Presenter: Qu Feng (Syracuse University)
12. GMM Estimation of the Number of Latent Factors by Marcos Perez (Arizona State University) and Seung Ahn (Arizona State University)

Presenter: Marcos Perez (Arizona State University)

13. Modelling Leverage Effect with Copulas and Realized Volatility by Cathy Ning (Ryerson University), Dinghai Xu (University of Waterloo) and Tony Wirjanto (University of Waterloo)

    Presenter: Cathy Ning (Ryerson University)

14. Comparison of Misspecified Calibrated Models by Viktoria Hnatkovska (University of British Columbia), Vadim Marmer (University of British Columbia) and Yao Tang (University of British Columbia)

    Presenter: Vadim Marmer (University of British Columbia)

15. Estimation of a Dynamic Binary Response Panel Data Model with an Endogenous Regressor, with an Application to the Analysis of Poverty Persistence in Rural China by John Giles (World Bank and Michigan State University) and Irina Murtazashvili (University of Pittsburgh)

    Presenter: Irina Murtazashvili (University of Pittsburgh)

16. Assessing the Nature of Pricing Inefficiencies via Realized Measures by Marine Carrasco (Université de Montréal, CIREQ, CIRANO) and Rachidi Kotchoni (Université de Montréal, CIREQ, CIRANO)

    Presenter: Rachidi Kotchoni (Université de Montréal, CIREQ, CIRANO)