27th Annual Meeting of the Canadian Econometrics Study Group (CESG)

"Structural Identification"

Vancouver, October 21-23, 2010
The Listel Hotel
Sculpture Gallery and Impressionist Gallery

Hosted by:
University of British Columbia

Invited Speakers:
Donald W. K. Andrews (Yale University)
Halbert L. White, Jr. (UCSD)

Sponsored by:

Canadian Economics Association
Association canadienne d'économique

Journal of APPLIED ECONOMETRICS

MITACS

UBC Department of Economics

Social Sciences and Humanities Research Council of Canada
Conseil de recherches en sciences humaines du Canada

Thursday, 21 October 2010

6:30-9:00 Registration and Reception
Sculpture Gallery, The Listel Hotel
Cash Bar, 1 free drink coupon included with registration.

Friday, 22 October 2010

All plenary sessions at the Impressionist Gallery, The Listel Hotel

8:00-08:40 Registration and Breakfast (continental buffet)

8:40-8:45 Opening remarks, **Shinichi Sakata** (UBC)

8:45-10:15 Session I
Chair: **Benoit Perron** (Universite de Montreal)
1. **Jeffrey Racine** (McMaster University) *Categorical Smoothing Splines*
2. **Yuanyuan Wan** (Penn State University) *Semiparametric Estimation of Binary Decision Games of Incomplete Information with Correlated Private Signals*

Discussant: **Youngki Shin** (University of Western Ontario)

10:15-10:45 Coffee Break

10:45-12:15 Session 2
Chair: **David Green** (University of British Columbia)
3. **Halbert White** (University of California, San Diego) *Testing for Monotonicity in Unobservables with Panel Data*

Discussant: **Moshe Buchinsky** (UCLA)
4. **Kirill Evdokimov** (Princeton University) *Identification and Estimation of a Nonparametric Panel Data Model with Unobserved Heterogeneity*

Discussant: **Victoria Zinde-Walsh** (McGill University)

12:15-1:45 Lunch

Impressionist Gallery, The Listel Hotel

1:45-3:15 Session 3
Chair: **Ilze Kalnina** (University of Montreal)
5. **Katsumi Shimotsu** (Hitotsubashi University) *Nonparametric Identification and Estimation of Multivariate Mixtures*

Discussant: **Marc Henry** (University of Montreal)
6. **Marc Henry** (University of Montreal) *Identifying Finite Mixtures in Econometric Models*

Discussant: **Hiroyuki Kasahara** (University of British Columbia)

3:15-3:45 Coffee Break

3:45-5:15 Session 4

Chair: **Brian Krauth** (Simon Fraser University)

7. **Kyungchul Song** (UPenn) *Point Decisions for Interval-Identified Parameters*

Discussant: **Vadim Marmer** (University of British Columbia)

8. **Federico Bugni** (Duke University) *Specification Test for Missing Functional Data*

Discussant: **Ivana Komunjer** (UCSD)

5:15 - 7:00 Poster Sessions (Sessions 5 -10)

Poster sessions at the Sculpture Gallery, The Listel Hotel.
Cash Bar, 1 free drink coupon included with registration.

9. **Jason Allen** (Bank of Canada) *The Effect of Horizontal Mergers on Negotiated Prices in Mortgage Markets*

10. **Travis Berge** (University of California at Davis) *Evaluating the Classification of Economic Activity*

11. **Jinho Choi** (Indiana University – Bloomington) *Exploiting Nonlinear Dependence to Identify and Estimate the New Keynesian Phillips Curve*

12. **David Jacho-Chavez** (Indiana University) *Evolution of Firm Distributions Through the Lens of Functional Principal Components Analysis*

13. **Ryan Godwin** (University of Victoria) *Bias-Corrected Maximum Likelihood Estimation of the Parameters of the Generalized Pareto Distribution*

14. **Hiroyuki Kasahara** (University of British Columbia) *Modified Likelihood Ratio Test for Regime Switching*

15. **Lynda Khalaf** (Carleton University) *Structural Multi-Equation Macroeconomic Models: Identification-Robust Estimation and Fit*

16. **Ivana Komunjer** (University of California, San Diego) *Indirect Estimation of Models with Latent Error Components*

17. **Andros Kourtellos** (University of Cyprus) *Structural Threshold Regression*

18. **Pierre Evariste Nguimkeu** (Simon Fraser University) *Uniform in Bandwidth Tests of Specification For Conditional Moment Restrictions Models*

19. **Neree Noumon** (Université de Montreal) *Optimal Portfolio Selection using Regularization*

20. **Artem Prokhorov** (Concordia University) *Efficient estimation of parameters in marginals in semiparametric multivariate models*

21. **Youngki Shin** (University of Western Ontario) *Testing for Threshold Effects in Regression Models*

22. **Artyom Shneyerov** (Concordia University, CIRANO, CIREQ) *Identification in First Price Auctions when the Number of Potential Bidders is Unobservable*

23. **Sorawoot Srisuma** (London School of Economics) *Minimum Distance Estimation for a Class of Markov Decision Processes*

24. **Yiguo Sun** (University of Guelph) *Measuring Correlations of Integrated but not Cointegrated Variables - A Semiparametric Approach*

25. **Yini Wang** (Queen's University) Inference in Predictive Quantile Regressions

26. **Ke-Li Xu** (Texas A&M University and University of Alberta) *Estimation and Inference of Discontinuity in Density*

27. **Pai Xu** (University of Hong Kong) *Estimating the First-Price Auction Model with Entry: A Parametric Approach*

28. **Yohei Yamamoto** (University of Alberta) *Bootstrap Inference for Impulse response Functions in Factor-Augmented Vector Autoregressions*

29. **Victoria Zinde-Walsh** (McGill University) *Tests of singularity and degree of smoothness of a distribution*

7:00-10:00 Dinner

Impressionist Gallery, The Listel Hotel

Saturday, 23 October 2010

All plenary sessions at the Impressionist Gallery, The Listel Hotel

8:00-8:30 Breakfast (continental buffet)

8:30-10:00 Session 11

Chair: **Ramo Gencay** (Simon Fraser University)

30. **Shinichi Sakata** (University of British Columbia) *m-Testing of Stratum-Wise Model Specification in Complex Survey Data*

Discussant: **Ke-Li Xu** (Texas A&M University)

31. **Bertille Antoine** (Simon Fraser University) *Specification Tests for Strong Identification*

Discussant: **Jean-Marie Dufour** (McGill University)

10:00-10:30 Coffee Break

10:30-12:00 Session 12

Chair: **Margaret Slade** (University of British Columbia)

32. **Donald Andrews** (Yale University) *Estimation and Inference with Weak Identification*

Discussant: **Joris Pinkse** (Pennsylvania State University)

33. **Ivan Canay** (Northwestern University) *Asymptotic Distortions in Locally Misspecified Moment Inequality Models*

Discussant: **Xiaoxia Shi** (Yale University)

Lunch

Impressionist Gallery, The Listel Hotel

1:30-3:00 Session 13

Chair: **Silvia Goncalves** (Université de Montréal)

34. **Christopher Bennett** (Vanderbilt University) *On Bidirectional Tests for Stochastic Dominance*

Discussant: **Russell Davidson** (McGill University)

35. **Chuan Goh** (University of Toronto) *Specification Analysis of Structural Quantile Regression Models*

Discussant: **Thomas Lemieux** (University of British Columbia)

3:00-3:30 Coffee Break

3:30-5:00 Session 14

Chair: **Lynda Khalaf** (Carleton University)

36. **Marcel Voia** (Carleton University) *Mixed Proportional Hazard Models with Continuous Finite Mixture Unobserved Heterogeneity: An Application to Nascent Firm Survival*

Discussant: **Jason Allen** (Bank of Canada)

37. **Florian Hoffmann** (University of British Columbia) *An Empirical Model of Life-Cycle Earnings and Mobility Dynamics*

Discussant: **Alexander Karaivanov** (Simon Fraser University)

End of Conference