RYERSON UNIVERSITY

The 28th Annual Meeting of the Canadian Econometrics Study Group

28e colloque de l'Atelier Canadien d'économétrie

(*Unless otherwise noted, all events will be held in Salons C-D, Toronto Marriott Downtown Eaton Centre*)

Friday October 21, 2011

20:00 – 21:00 Reception (*Trios Bistro, Toronto Marriott Downtown Eaton Centre*)

Saturday October 22, 2011

08:00 – 08:40 Registration and breakfast

08:40 – 08:45 Opening remarks**: Leo Michelis,** Ryerson University

08:45 – 09:45 Session I

Chair: **Jean-Marie Dufour**, McGill University

Linear Social Network Models
Steven Durlauf, University of Wisconsin-Madison; Lawrence Blume, Cornell University; William Brock, University of Wisconsin-Madison; Rajshri Jayaraman, ESMT

9:45 – 10:30 Session II

Chair: **Alex Maynard**, University of Guelph

Dynamic Linear Economies with Social Interactions
Onur Ozgur, Université de Montréal; Alberto Bisin, New York University
Discussant: **Victor Aguirregabiria**, University of Toronto

10:30 – 11:00 Coffee break

11:00 – 12:30 Session III

Chair: **John Knight**, University of Western Ontario

Conditional Moment Models under Weak Identification
Bertille Antoine, Simon Fraser University; Pascal Lavergne, Toulouse School of Economics
Discussant: **Russell Davidson**, McGill University

Maximum Likelihood Inference in Weakly Identified DSGE Models
Anna Mikusheva, Massachusetts Institute of Technology; Isaiah Andrews, Massachusetts Institute of Technology
Discussant: **James MacKinnon**, Queen's University

12:30 – 14:00 Lunch

14:00 – 15:30 Session IV

Chair: **Lynda Khalaf**, Carleton University

Estimating Sibling Interaction Effects in Obesity
Angelo Melino, University of Toronto; Aloysius Siow, University of Toronto
Discussant: **Thanasis Stengos**, University of Guelph

Identification and Estimation of Social Interactions through Variation in Equilibrium Influence
Mikko Packalen, University of Waterloo
Discussant: **Brian Krauth**, Simon Fraser University

15:30 – 16:00 Coffee break

16:00 – 17:30 Session V

Chair: **Christian Gourieroux**, University of Toronto

Partial Identification in the Ecological Inference Model
Yanqin Fan, Vanderbilt University; Robert Sherman, California Institute of Technology; Matthew Shum, California Institute of Technology
Discussant: **Kevin Song**, University of British Columbia

Identification in Auctions with Selective Entry under Multiple Equilibria
Artyom Shneyerov, Concordia University, CIRANO, CIREQ**;** Vadim Marmer, University of British Columbia
Discussant: **Joris Pinkse**, Pennsylvania State University

17:30 – 18:45 Poster Session (*Characters Lounge, Toronto Marriott Downtown Eaton Centre*)

Resampling-Based Multiple Testing: A Synthesis of New and Existing Results
Christopher Bennett, Vanderbilt University

Bayesian Adaptive Quasi-Hamiltonian Monte Carlo with an Application to High-Dimensional BEKK GARCH Models
Martin Burda, University of Toronto; John Maheu, University of Toronto

Quasi-Realized Volatility: MCMC Estimation of Integrated Volatility with Price Limit
Rui Gao, Queen's University

Modelling Realized Covariances and Returns
Xin Jin, University of Toronto; John Maheu, University of Toronto

Nonparametric Tests of Time Variation in Betas
Ilze Kalnina, Université de Montréal

Regularized Generalized Empirical Likelihood Estimators
Rachidi Kotchoni, University of Alberta; Marine Carrasco, Université de Montréal

Adapting Kernel Estimation to Uncertain Smoothness
Yulia Kotlyarova, Dalhousie University; Marcia Schafgans, London School of Economics; Victoria Zinde-Walsh, McGill University

Peers as Treatments
Brian Krauth, Simon Fraser University

Multi-Dimensional Learning with Correlated Information: Empirical Evidence from the Anti-Cholesterol Drug Market
Hyunwoo Lim, University of Toronto; Andrew Ching, University of Toronto

GARCH-Jump Models with Regime-Switching Conditional Volatility and Jump Intensity
Pujun Liu, University of Western Ontario

A Test of Independence in Econometric Models
Ivan Medovikov, University of Western Ontario

Set Inference in Latent Variables Models
Ismael Yacoub Mourifie, Université de Montréal; Marc Henry, Université de Montréal

Nearly Efficient Likelihood Ratio Tests of the Unit Root Hypothesis
Morten Nielsen, Queen's University; Michael Jansson, University of California, Berkeley

Modeling Asymmetric Volatility Clusters Using Copulas and High Frequency Data
Cathy Ning, Ryerson University; Dinghai Xu, University of Waterloo; Tony Wirjanto, University of Waterloo

Bootstrap for Factor-augmented Regressions
Benoit Perron, Université de Montréal; Silvia Goncalves, Université de Montréal

Kernel Smoothing P values for Simulation Based Tests
Patrick Richard, Universite de Sherbrooke

Local Quadratic Approximation in Finite Mixture Models and Testing the Number of Components
Katsumi Shimotsu, Hitotsubashi University; Hiroyuki Kasahara, University of British Columbia

A Consistent Nonparametric Test of Parametric Regression Functional Form in Fixed Effects Panel Data Models
Yiguo Sun, University of Guelph; Qi Li, Texas A&M University

An Integration Based Approach to Moment Inequality Models
Yuanyuan Wan, University of Toronto

GMM Estimation of a Stochastic Volatility Model with Realized Volatility: A Monte Carlo Study
Dinghai Xu, University of Waterloo

Estimating and Testing Multiple Structural Changes in Linear Models by Band Spectral Regressions
Yohei Yamamoto, University of Alberta

19:00 – 21:00 Dinner (*South of Temperance, 20 Adelaide Street West*)

Sunday October 23, 2011

08:15 – 09:00 Breakfast

09:00 – 10:30 Session VI

Chair: **Joann Jasiak**, York University

Testing for Distributional Treatment Effects: A Set Identification Approach
Youngki Shin, University of Western Ontario; Yoonseok Lee, University of Michigan; Sung Jae Jun, Pennsylvania State University
Discussant: **Christopher Bennett**, Vanderbilt University

Analyzing Treatment Effects on Distributions with Complex Structures
Marcel Voia, Carleton University; Mark Bebbington, Massey University; Ricardas Zitikis, University of Western Ontario
Discussant: **Yanqin Fan**, Vanderbilt University

10:30 – 11:00 Coffee break

11:00 – 12:00 Session VII

Chair: **Gordon Fisher**, Concordia University

Identification of Treatment Response with Social Interactions
Charles Manski, Northwestern University

12:00 – 13:00 Lunch

13:00 – 14:30 Session VIII

Chair: **Paul Rilstone**, York University

Heteroskedasticity and Spatiotemporal Dependence Robust Inference for Linear Panel Models with Fixed Effects
Min Seong Kim, Ryerson University; Yixiao Sun, University of California-San Diego
Discussant: **Benoit Perron**, Université de Montréal

Quantile Regression for Panel Data Models with Fixed Effects and Small T: Identification and Estimation
Maria Ponomareva, University of Western Ontario
Discussant: **Jeffrey Racine**, McMaster University