WATERLOO | ARTS
ECONOMICS

30th Annual Meeting of the Canadian Econometrics Study Group

Program

Friday, October 18, 2013

19:00 to 21:00: **Welcoming Reception and Registration**

Saturday, October 19, 2013

8:00 to 8:50: **Registration, Coffee and Continental Breakfast**

8:50 to 9:30: **Keynote Speaker**

Yuichi Kitamura (Yale University), *Empirical Likelihood and Measurement Errors*, (joint with Taisuke Otsu)

9:30 to 10:50: **Session 1: Generalized Empirical Likelihood**
Chair: **Tony Wirjanto** (University of Waterloo)

Two-Step Semiparametric Generalized Empirical Likelihood Estimation and Inference with Dependent Data, Francesco Bravo (University of York), **Ba M. Chu** (Carleton University), and David T. Jacho-Chavez (Emory University)
Discussant: **Paul Rilstone** (York University)

Validity of Pseudo - Observation Adjustment to Empirical Likelihood Based Methods for Conditional Moment Restriction Models, **Jun Ma** (University of British Columbia)
Discussant: **Prosper Dovonon** (Concordia University)

10:50 to 11:10: **Break**

11:10 to 12:30: **Session 2: GMM and IV**
Chair: **Brennan Thompson** (Ryerson University)

On the Relevance of Weaker Instruments, **Bertille Antoine** (Simon Fraser University) and Eric Renault (Brown University)
Discussant: **Lynda Khalaf** (Carleton University)

Diagnostics for Exclusion Restrictions in Instrumental Variables Estimation, **Kirill Evdokimov** (Princeton University) and David Lee (Princeton University)
Discussant: **Marine Carrasco** (Université de Montréal)

12:30 to 13:30: **Lunch**

13:30 to 15:30: **Session 3: Bootstrap Methods**
Chair: **James G. MacKinnon** (Queen's University)

Bootstrap Inference for Instrumental Variable Models with Many Weak Instruments, **Maximilen Kaffo** (Université de Montréal) and Wenjie Wang (Kyoto University)
Discussant: **Patrick Richard** (Université de Sherbrooke)

Wild Bootstrap Inference for Wildly Different Cluster Sizes, James G. MacKinnon (Queen's University) and **Matthew D. Webb** (Queen's University)
Discussant: **Yulia Kotlyarova** (Dalhousie University)

Bootstrap Tests for Overidentifcation in Linear Regression Models, **Russell Davidson** (McGill University) and James G. MacKinnon (Queen's University)
Discussant: **Sílvia Gonçalves** (Université de Montréal)

15:30 to 15:50: **Break**

15:50 to 17:50: **Session 4: Non-Parametric and Semi-Parametric Methods**
Chair: **Martin Burda** (University of Toronto)

Nonparametric Functionals as Generalized Functions, **Victoria Zinde-Walsh** (McGill University)
Discussant: **Kevin Song** (University of British Columbia)

Infinite Order Cross-Validated Local Polynomial Regression, Peter G. Hall (The Australian National University) and **Jeffrey S. Racine** (McMaster University)
Discussant: **Youngki Shin** (Western University)

Semiparametric Efficient Tests, **Juan Carlos Escanciano** (Indiana University)
Discussant: **Jong-Myun Moon** (University of California San Diego)

17:50 to 19:00: **Poster Session**

- *An Early Warning System for Financial Stress Events*, Ian Christensen (Bank of Canada) and **Fuchun Li** (Bank of Canada)
- *Sensitivity of Assumptions in Duration Analysis*, **Hari S. Luitel** (Algoma University)
- *Modeling Hedge Fund Lifetimes: A Dependent Competing Risks Framework with Latent Exit Types*, **Shermineh Haghani** (Office of the Comptroller of the Currency)
- *Two-Sample Nonparametric Estimation of Intergenerational Income Mobility*, Irina Murtazashvili (Drexel University), **Di Liu** (Concordia University) and Artem Prokhorov (Concordia University)
- *Time Varying SVARs, Parameter Histories, and the Changing Impact of Oil Prices on the US Economy*, **Francesca Rondina** (University of Ottawa)
- *Regularized LIML for Many Instruments*, **Marine Carrasco** (Université de Montréal) and Guy Tchuente (Université de Montréal)
- *Bootstrapping GMM Tests Under First Order Underidentification*, **Prosper Dovonon** (Concordia University) and Sílvia Gonçalves (Université de Montréal)
- *The LASSO for High-Dimensional Regression With a Possible Change-Point*, Sokbae Lee (Institute for Fiscal Studies), Myung Hwan Seo (London School of Economics) and **Youngki Shin** (University of Western Ontario)
- *Edgeworth Expansions for Constrained Nonlinear Estimators and Test Statistics*, **Paul Rilstone** (York University)
- *Copula Based Factorization in Bayesian Multivariate Infinite Mixture Models*, **Martin Burda** (University of Toronto) and Artem Prokhorov (Concordia University)
- *Sieve Extremum Estimation of Transformation Model*, **Jong-Myun Moon** (University of California San Diego)
- *Covariates Selection and Model Averaging in Semiparametric Estimation of Treatment Effects*, Toru Kitagawa (University College London) and **Chris Muris** (Simon Fraser University)
- *Conditional Average Treatment Effects and Decision Making*, **Mario Samano** (HEC Montreal)
- *Reverse Kalman Filtering US Infation with Sticky Professional Forecasts*, James M. Nason (F.R.B. of Philadelphia) and **Gregor W. Smith** (Queen's University)
- *Model-Free Leverage Effect Estimators: A Horse Race at High Frequency*, **Ilze Kalnina** (Université de Montréal) and Dacheng Xiu (Chicago Booth)

– *Euler Equations for the Estimation of Dynamic Discrete Choice Structural Models*, Victor Aguirregabiria (University of Toronto) and **Arvind Magesan** (University of Calgary)

19:00: **Dinner**

Sunday, October 20, 2013

8:00 to 8:50: **Coffee and Continental Breakfast**

8:50 to 9:30: **Keynote speaker**

Joel Horowitz (Northwestern University), *Identification and Shape Restrictions in Nonparametric Instrumental Variables Estimation*

9:30 to 10:50: **Session 5: Time Series**
Chair: **Alex Maynard** (University of Guelph)

Semiparametrically Modified OLS and IV Estimators for Linear Cointegrating Models, **Yiguo Sun** (University of Guelph)
Discussant: **Leo Michelis** (Ryerson University)

Bootstrap Fractional Integration Tests in Heteroskedastic ARFIMA Models, Giuseppe Cavaliere (University of Bologna), **Morten Orregard Nielsen** (Queen's University) and A.M. Robert Taylor (University of Nottingham)
Discussant: **Ke-Li Xu** (Texas A&M University)

10:50 to 11:10: **Break**

11:10 to 13:10: **Session 6: Identification**

Chair: **Victor Aguirregabiria** (University of Toronto)

Necessary and Sufficient Conditions for Partial Point Identifcation, Jean-Marie Dufour (McGill University) and **Xin Liang** (McGill University)
Discussant: **Paul Schrimpf** (University of British Columbia)

Weak Identifcation in Fuzzy Regression Discontinuity Designs, **Vadim Marmer** (University of British Columbia) and Donna Feir (University of British Columbia) and Thomas Lemieux (University of British Columbia)
Discussant: **Chris Muris** (Simon Fraser University)

A Discontinuity Test for Identification in Nonlinear Models with Endogeneity, Carolina Caetano (University of Rochester), Christoph Rothe (Columbia University) and **Nese Yildiz** (University of Rochester)
Discussant: None. Thanks to Immigration Canada

13:10: **Lunch**

Special thanks to our sponsors for their support