

All UC Econometrics Conference 2009

September 25-26, 2009
Department of Economics, UCR

PROGRAM

September 25 (Friday)

11:30-12:30 Registration (Spanish Art Gallery, ground floor at court yard)
12:00-01:00 lunch (Santa Barbara room, 1st floor)
01:00-02:30 Session 1 (90 min, 2 papers and tribute to Sir Clive W. J. Granger)
02:30-03:00 break
03:00-04:30 Session 2 (90 min, 3 papers)
04:30-05:00 break
05:00-06:30 Session 3 (90 min, 3 papers)
07:00-10:00 dinner (Monterey room, 3rd floor)

September 26 (Saturday)

07:30-08:30 breakfast
08:30-10:00 Session 4 (90 min, 3 papers)
10:00-10:30 break
10:30-12:00 Session 5 (90 min, 3 papers)
12:00-01:00 lunch (Monterey room, 3rd floor)
01:00-02:30 Session 6 (90 min, 3 papers)
02:30-03:00 break
03:00-04:30 Session 7 (90 min, 3 papers)

The conference website is <http://economics.ucr.edu/econometricsconf2009.html> where information on Mission Inn Hotel (www.missioninn.com), transportation, direction, parking, and this program are posted.

All sessions, registration, breakfast, coffee breaks will be held at Spanish Art Gallery (ground floor at court yard).

The lunch on 9/25 will be at Santa Barbara room (1st floor).

The lunch on 9/26 will be at Monterey room (3rd floor).

The conference dinner on 9/25 will be at Monterey room (3rd floor).

A free hotel shuttle to and from the Ontario International Airport (ONT) can be arranged with 24 hour notice to the hotel concierge. To ONT after the conference, rides with those driving towards the west (UCLA, UCSB, USC, Caltech) may also be possible.

September 25 (Friday)

11:30-12:30 Registration

12:00-1:00 Lunch

Session 1: Session to Commemorate Sir Clive W.J. Granger
1:00-2:30 Chair: Tae-Hwy Lee, UCR

Graham Elliott, UCSD

Presenter: James Hamilton, UCSD

“The Propagation of Regional Recessions”, coauthored with Michael Owyang (Federal Reserve Bank of St. Louis)

Presenter: Dimitris Politis, UCSD

“Recent Results on NoVaS Transformations for Financial Time Series”
coauthored with D. Thomakos (University of Peloponnese, Greece)

2:30-3:00 Coffee Break

Session 2: Dynamic Models
Chair: Gloria Gonzalez-Rivera, UCR

3:00-3:30 Presenter: Matthew Harding, Stanford
“Testing for Number of Factors and Lags in High Dimensional Factor Models”, coauthored with K. Krishnan Nair (Stanford)

3:30-4:00 Presenter: Ivana Komunjer, UCSD
“Dynamic Identification of DSGE Models”, coauthored with Serena Ng (Columbia)

4:00-4:30 Presenter: Matthew Shum, Caltech
“Least-Squares Estimation of Random-coefficient Logit Models”,
coauthored with Roger H. Moon (USC) and Martin Weidner (USC)

4:30-5:00 Coffee Break

Session 3: Nonparametric and Semiparametric Econometrics

Chair: Aman Ullah, UCR

- 5:00-5:30 Presenter: Ivan Jeliazkov, UCI
“Specification and Inference in Nonparametric Additive Regression”
- 5:30-6:00 Presenter: Rosa Matzkin, UCLA
“Estimation of Strategic Responses”
- 6:00-6:30 Presenter: Yixiao Sun, UCSD
“Robust Multivariate Trend Inference in the Presence of Nonparametric Autocorrelation”
- 7:00-10:00 Dinner (Monterrey Hall, 3rd floor)

September 26 (Saturday)

7:30-8:30 Breakfast

Session 4: Markov Chains, Trading Strategies

Chair: Graham Elliott, UCSD

- 8:30-9:00 Presenter: Oscar Jorda, UC Davis
“Investment Performance of Directional Trading Strategies”, coauthored with Alan M. Taylor (UC Davis)
- 9:00-9:30 Presenter: Peter R. Hansen, Stanford
“Quadratic Variation by Markov Chains”, coauthored with Guillaume Horel (Merrill Lynch)
- 9:30-10:00 Presenter: Denis Nekipelov, UC Berkeley
“Convergence of MCMC Algorithms in Finite Samples”, coauthored with Anna Kormiltsina (SMU)
- 10:00-10:30 Coffee Break

Session 5: Panel Data Econometrics, Quantiles

Chair: Cheng Hsiao, USC

10:30-11:00 Presenter: Shakeeb Khan, Duke University and visiting UC Berkeley
“Identified Regions and Inference in Panel Data Roy Models”, coauthored with Elie Tamer (Northwestern University)

11:00-11:30 Presenter: Tatiana Komarova, LSE and visiting UC Berkeley
“Quantile Uncorrelation and Instrumental Regressions”, coauthored with Elie Tamer (Northwestern University) and Thomas Severini (Northwestern University)

11:30-12:00 Presenter: Jim Powell, UC Berkeley
“A Quantile Panel Data Regression Model”, coauthored with Bryan Graham (UC Berkeley and NYU) and Jinyong Hahn (UCLA)

12:00-1:00 Lunch

Session 6: Nonparametrics and Derivative Estimation

Chair: Joseph Romano, Stanford

1:00-1:30 Presenter: Michael Jansson, UC Berkeley
“Small Bandwidth Asymptotics for Density Weighted Average Derivatives”, coauthored with Matias Cattaneo (University of Michigan) and Richard Crump (Federal Reserve Bank of New York)

1:30-2:00 Presenter: Han Hong, Stanford
“Statistical Properties of Numerical Derivatives”, coauthored with Denis Nekipelov (UC Berkeley)

2:00-2:30 Presenter: Demian Pouzo, UC Berkeley
“On PSMD Plug-in Estimation of Functionals of Semi/nonparametric Conditional and Unconditional moment Models”, coauthored with Xiaohong Chen (Yale)

2:30-3:00 Coffee Break

Session 7: Testing, Replicating Functions, and Partial Identification

Chair: Dale Poirier, UC Irvine

3:00-3:30 Presenter: Brendan Beare, UCSD
“Distributional Replication”

3:30-4:00 Presenter: Geert Ridder, USC
“Partial Identification and Confidence Intervals”, coauthored with Jinyong Hahn (UCLA)

4:00-4:30 Presenter: Andres Santos, UCSD
“On the Asymptotic Optimality of Empirical Likelihood for Testing Moment Conditions”, coauthored with Yuichi Kitamura (Yale) and Azeem Shaikh (Chicago and visiting Stanford)

4:30 Conference Adjourns