ESRC Econometric Study Group Conference

Bristol

July 9-11, 2009

Programme

THURSDAY 9 JULY

12.30pm – 1.30pm Registration and Sandwich Lunch

1.30pm - 3.00pm **SESSION 1**

Werner Ploberger (Washington University in St. Louis)
Optimal Test for Jump Detection

Emmanuel Guerre (Queen Mary)
Adaptive rate-optimal detection of small autocorrelation coefficients

Myung Hwan Seo (London School of Economics)
Testing for Non-Nested Conditional Moment Restrictions using Unconditional Empirical Likelihood

3.00pm – 3.30pm Coffee/Tea

3.30pm - 4.30pm **INVITED SESSION 1**

Chair: Oliver Linton (London School of Economics)

Joel Horowitz (Northwestern University)
Measuring the price responsiveness of gasoline demand

4.45pm - 6.15pm **SESSION 2**

Xavier d'Haultfoeuille (CREST-INSEE and Université Paris I-Panthéon-Sorbonne)
Inference on a Generalized Roy Model with Exclusion Restrictions

Anurag Banerjee (Durham University)
One Step Towards a Less Sensitive Statistic

Milan Nedeljkovic (University of Warwick)
Causality in dynamic conditional quantiles: Nonparametric testing and applications in finance

6.45pm Dinner at Burwalls

FRIDAY 10 JULY

9.00am – 10.30am SESSION 3

Koen Jochmans (CEMFI and K.U.Leuven)
Semiparametric Estimators for Nonseparable Models under Endogeneity

Daniel Gutknecht (University of Warwick)
Nonclassical Measurement Error in the Dependent Variable of the Monotonic Transformation Model

Jinhyun Lee (University College London)
A consistent nonparametric bootstrap test of exogeneity

10.30am – 11.00am Coffee/Tea

11.00am - 12.00noon INVITED SESSION 2

Chair: Simon Lee (University College London)

Thierry Magnac (Toulouse)
College entry exams: A dynamic discrete choice model

12.10pm – 1.10pm INVITED SESSION 3

Chair: Oliver Linton (London School of Economics)

Yoon-Jae Whang (Seoul National University)
Nonparametric tests of conditional treatment effects

1.10pm – 2.00pm Lunch

2.00pm - 3.30pm SESSION 4

Robert Taylor (University of Nottingham)
Testing for Unit Roots in the Presence of a Possible Break in Trend and Non-Stationary Volatility

Lorenzo Trapani (Cass Business School)
Cointegration versus Spurious Regression and Heterogeneity in Large Panels

Guangjie Li (Cardiff University)
A Correction Function Approach to Solve the Incidental Parameter Problem

3.30pm – 4.00pm Coffee/Tea

4.00pm - 5.00pm INVITED SESSION 4

Chair: Robert Taylor (University of Nottingham)

Patrik Guggenberger (UCLA)
On the Asymptotic Size Distortion of Tests When Instruments Locally Violate the Exogeneity Assumption

8.00 pm CONFERENCE DINNER

SATURDAY 11 JULY

9.00am – 10.00am SESSION 5

Francesco Bravo (University of York)
Testing for Identification in GMM under Conditional Moment Restrictions

Gianna Boero (University of Warwick)
Quadratic Scoring Rules and Density Forecast Histograms

10.15 am - 11.15am INVITED SESSION 5

Chair: Robert Taylor (University of Nottingham)

Russell Davidson (McGill)
A Refined Bootstrap for Heavy Tailed Distributions

11.15am - 11.45pm Coffee/Tea

11.45am – 12.45pm SESSION 6

Stephen Pollock (University of Leicester)
Alternative Methods Of Seasonal Adjustment

Vitaliy Oryshchenko (University of Cambridge)
Local kernel density estimation from time series data