ESRC Econometric Study Group Conference
Bristol July 12-14, 2007
PROGRAMME

THURSDAY 12 JULY

1.00pm – 2.00pm Registration and Sandwich Lunch

2.00pm - 3.30pm Chair: Frank Windmeijer (Bristol)

BENT NIELSEN (University of Oxford, with Eric Engler)
The Empirical Process of Autoregressive Residuals

STEPHEN POLLOCK (Queen Mary)
Band-Limited Stochastic Processes in Discrete and Continuous Time

PETER BURRIDGE (City University, with Daniela Hristova)
Consistent Estimation and Order Selection for Non-Stationary Autoregressive Processes with Stable Innovations

3.30pm – 4.00pm Coffee/Tea

4.00pm - 5.00pm **INVITED SESSION**
Chair: Oliver Linton (LSE)

STEFAN HODERLEIN (Mannheim)
Nonparametric Demand Systems, Instrumental Variables and a Heterogeneous Population

Discussant: Simon Lee (UCL)

5.00pm - 6.00pm

MELANIE LÜHRMANN (cemmap/IFS, with Jürgen Maurer)
Who Wears the Trousers? A Semiparametric Analysis of Decision Power in Couples

ANDREAS GEORGIADIS (CEP / LSE)
Efficiency Wages and the Economic Effects of the Minimum Wage: Evidence from a Low-Wage Labour Market

6.30pm **Dinner at Burwalls**

FRIDAY 13 JULY

9.00am – 10.30am Chair: Russell Davidson (McGill)

GEERT DHAENE (KU Leuven, with Koen Jochmans)
An Adjusted Profile Likelihood for Non-Stationary Panel Data Models with Incidental Parameters

MAURICE BUN (University of Amsterdam, with Frank Windmeijer)
The Weak Instrument Problem of the System GMM Estimator in Dynamic Panel Data Models

POSTER PRESENTATIONS

10.30am – 11.00am Coffee/Tea POSTERS

11.00am - 12.00pm INVITED SESSION
Chair: Peter Burridge (City)

PER MYKLAND (Chicago)
Locally Parametric Inference in High Frequency Data

Discussant: Oliver Linton (LSE)

12.00pm – 1.00pm

ILZE KALNINA (LSE, with Oliver Linton)
Inference about Realized Volatility using Infill Subsampling

MARINE CARRASCO (University of Montreal)
A regularization Approach to the Many Instruments Problem

1.00pm – 2.00pm Lunch POSTERS

2.00pm - 3.30pm Chair: Simon Lee (UCL)

ANDREW CHESHER (cemmap, UCL)
Partial Identification in Models for Binary Outcomes

CHRISTIAN BONTEMPS (University of Toulouse, with Thierry Magnac and Eric Maurin)
Set Identified Linear Models

RUSSELL DAVIDSON (McGill and GREQAM)
Testing for Restricted Stochastic Dominance: Some Further Results

3.30pm - 4.00pm Coffee/Tea POSTERS

POSTERS

HIROYUKI KAWAKATSU (Dublin City University, with Ann Largey)
Likelihood Based Estimation and Inference of Ordered Probit Models with Endogenous Regressors

MICHAEL MAIER (ZEW Mannheim)
Double Robust Semiparametric Efficient Tests for Distributional Treatment Effects under the Conditional Independence Assumption

JOAKIM WESTERLUND (Lund University, with Wolfgang Hess)
A New Poolability Test for Cointegrated Panels