PROGRAM FOR 2012 CALIFORNIA ECONOMETRICS CONFERENCE (This version: September 6)

Mee Room, Room 342, Third Floor, Memorial Union, U.C.-Davis September 28-29 2012

Conference website: http://www.econ.ucdavis.edu/faculty/cameron/californiaeconometrics2012/

Presentations are 30 minutes unless otherwise stated.

FRIDAY SEPTEMBER 28

LUNCH / REGISTER Noon – 1 pm

SESSION 1 1 pm – 3 pm

Karim Chalak, Boston College
"Identification of Average Random Coefficients under Magnitude and Sign Restrictions on Confounding"

Brendan Beare, UCSD (with Jong-Myun Moon)
"Nonparametric tests of likelihood ratio ordering"

David Brownstone, UCI (with Philip Li)
"A Model for Broad Choice Data"

Yingying Dong, UCI
"Jumpy or Kinky? Regression Discontinuity without the Discontinuity"

COFFEE 3 pm – 3.30 pm

SESSION 2 3.30 pm – 5.30 pm SESSION IN MEMORY OF HAL WHITE

Roger Moon, USC (with Eleonara Granziera and Kirstin Hubrich)
"A Predictability Test for a Small Number of Nested Models"

Tiemen Wouterson, Arizona (with John Chao, Jerry Hausman, Whitney Newey and Norman Swanson
"Testing Overidentifying Restrictions with Many Instruments and Heteroskedasticity"

Doug Staigerwald, UCSB (with Andrew Carter and Kevin Schnepel)
"Cluster-Robust Inference for Samples with Heterogeneous Cluster Structure"

Guido Imbens, Stanford (with Alberto Abadie and Fanying Zheng)
"Robust Inference for Misspecified Models Conditional on Covariates"

BREAK 5.30 – 7 pm

Informal gathering at a local bar for those interested.

DINNER 7 pm – at SEASONS RESTAURANT 102 F Street, Davis (530)750-1801
Corner of First Street and F Street (< 15 minutes walk from conference site and < 10 minutes from hotel)

SATURDAY SEPTEMBER 29

CONTINENTAL BREAKFAST   8.30 – 9 am

SESSION 3   9 am – 10.20 am

Shu Shen, UCD (with Tim Armstrong)
"Inference on Optimal Treatment Assignment" (Tentative Title)

Federico Zincenko, UCLA
"Nonparametric Sieve Estimation in First-Price Auctions with Risk-Averse Bidders"

Marino Bertanha, Stanford (with Tim Armstrong and Han Hong) 20 minutes
"A Fast Resample Method for Parametric and Semiparametric Models"

COFFEE 10.20 am – 10.50 am

SESSION 4   10.50 am – 12.30 pm

Dick Startz, UCSB 20 minutes
"Bayesian Heteroskedasticity-Robust Standard Errors"

David Kaplan, UCSD (with Yixiao Sun)
"Smoothed Estimating Equations for Instrumental Variables Quantile Regression"

Juwon Seo, UCSD (with Brendan Beare)
Time irreversible Copula-Based Markov Models

Bo Xiong, UCD (with Sixia Chen)   20 minutes
"Estimating Gravity Equation Models in the Presence of Heteroskedasticity and Frequent Zeroes"

LUNCH 12.30 – 1.30

SESSION 5   1.30 am – 2.50 pm

Peter Hansen, EUI (with Allan Timmermann)
"Choice of Split in Out-of-Sample Forecast Evaluation"

Aaron Smith, UCD (with Nathan Hendricks)
"Comparing the Bias of Dynamic Panel Estimators in Multilevel Panels: Individual versus Group Data"

Dale Poirier, UCI 20 minutes
"Reacting to Surprisingly Seemingly Inappropriate Results"

Organizing Committee: Colin Cameron; Shu Shen; Aaron Smith

Sponsors:
Department of Economics, U.C. Davis
Giannini Foundation
Institute of Governmental Affairs, U.C. Davis

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