Tsinghua International Conference in Econometrics

June 17-18，2013

Program

June 17, 2013

8:30-9:00am Registration (Room 401, Weilun Building, Tsinghua University)

9:00-9:05am Welcome Remarks

Session 1: *Chair: Jushan Bai, Tsinghua University and Columbia University*

9:05-9:50am Keynote Speech: Cheng Hsiao, University of Southern California
"Disentangling the Effects of Multiple Treatments-Measuring the Net Economic Impact of the 1995 Hanshin-Awaji Great Earthquake"

9:50-10:35am Keynote Speech: Peter Robinson, London School of Economics
"The Estimation of Misspecified Long Memory Models"

10:35-11:05am Yoonsoon Chang*, Indiana University; Chang Sik Kim, Sungkyunkwan University; Joon Y. Park, *Indiana* University and Sungkyunkwan University
"Nonstationarity in Time Series of State Densities"

11:05-11:20am Coffee Break

11:20-11:50am Thanasis Stengos, University of Guelph
"Structural Threshold Regression"

11:50-12:20am In Choi* and HanBat Jeong, Sogang University
"Model Selection for Factor Analysis: Some New Criteria and Performance Comparison"

Session 2: *Chair: Qi Li, Tsinghua University and Texas A&M University*

2:00-2:45pm Keynote Speech: Marco Lippi, Universita' di Roma La Sapienza and EIEF
"Dynamic Factor Models with Infinite-Dimensional Factor Space: Representation and Estimation"

2:45-3:15pm Yanqin Fan*, Vanderbilt University; Ruixuan Liu, University of Washington
"A Direct Approach to Inference in Nonparametric and Semiparametric Quantile Regression Models"

3:15-3:45pm Jae-Young Kim*, Seoul National University and Joonhwan Lee, MIT
"A New Method for Estimating and Simulating Max-Ent Densities"

3:45-4:00pm Coffee/Tea Break

4:00-4:30am Xun Lu, HKUST and Liangjun Su*, Singapore Management University
"Shrinkage Estimation of Dynamic Panel Data Models with Interactive Fixed Effects"

4:30-5:00pm Xu Cheng*, University of Pennsylvania; Bruce E. Hansen, University of Wisconsin
"Forecasting with Factor-Augmented Regression: A Frequentist Model Averaging Approach"

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Session 3: *Chair:* Peter Robinson, London School of Economics

9:00-9:45am Keynote Speech: Shakeeb Khan, Duke University
"On Uniform Inference in Nonlinear Models with Endogeneity"

9:45-10:30am Keynote Speech: Lung-fei Lee, Ohio State University
"A Spatial Autoregressive Model with a NonlinearÂ Transformation on the Dependent Variable"

10:30-11:00am Chu-An Liu, National University of Singapore; Bing-Shen Kuo*, National Chengchi University
"Model Averaging in Predictive Regressions"

11:00-11:15am Coffee Break

11:15-11:45pm Escanciano, Juan Carlos, Indiana University
"Semiparametric Efficient Tests"

11:45-12:15pm Liangjun Su, Sainan Jin*,Yonghui Zhang, Singapore Management University
"Specification Test for Panel Data Models with Interactive Fixed Effects"

Two Parallel Sessions:

Session 4 *Chair: Yuan Liao,*
(Room 401, Weilun Building)

2:00-2:30pm Yuan Liao*, University of Maryland and Anna Simoni, CNRS and THEMA
"Semi-parametric Bayesian Partially Identified Models based on Support Function"

2:30-3:00pm Juan Carlos Escanciano, Indiana University; Lin Zhu*,Tsinghua University
"Inferences in Semiparametric Partially Identified Models: An Empirical Process Approach"

3:00-3:30pm Yiguo Sun, University of Guelph
"Nonparametric Corrections to OLS and IV Estimation in Linear Cointegration Models"

3:30-3:45pm Coffee Break

3:45-4:15pm Heng Chen, Bank of Canada
"Local Polynomial Wavelet Estimation of the Local Average Treatment Effect"

4:15-4:45pm	Arthur Lewbel, Boston College; Xun Lu*, HKUST; Liangjun Su, Singapore Management University *"Specification Testing for Transformation Models with an Application to Generalized Accelerated Failure-time Models"*

Session 5 *Chair: Shengjie Hong*
(Room 501, Weilun Building)

2:00-2:30pm	Shengjie Hong, Tsinghua University *"Estimation in Dynamic Discrete Choice Panel Data Models with Partial Identification"*
2:30-3:00pm	Xi Qu* and Lung-fei Lee, Ohio State University *"Estimating a Spatial Autoregressive Model with an Endogenous Spatial Weight Matrix"*
3:00-3:00pm	Yong Li*, Renmin University of China; Tao Zeng, Singapore Management University; Jun Yu, Singapore Management University *"Robust Deviance Information Criterion for Latent Variable Models"*
3:30-3:45pm	Coffee Break
3:45-4:15pm	Yu-Chin Hsu*, Institute of Economics, Academia Sinica; Robert P. Lieli,Central European University, Budapest and the National Bank of Hungary *"Estimation and Inference for Distribution Functions and Quantile Functions in Endogenous Treatment Effect Models"*
4:15-4:45pm	Yonghong An*, University of Connecticut; Xun Tang (University of Pennsylvania) *Committee Decisions with Heterogeneous Tastes and Ideological Bias"*