

Greater New York Area Metropolitan Econometrics Colloquium

Date: December 1, 2007.

Place: Huntsman Hall, Room 250
3730 Walnut Street, University of Pennsylvania

Continental Breakfast 8:30-9:00

Section I: 9:00-10:30

Andriy Norets (Princeton), "Estimation of Dynamic Discrete Choice Models Using Artificial Neural Network Approximations,"

Andres Aradillas-Lopez (Princeton), "Using Rationalizable Bounds for Conditional Choice Probabilities as Control Variables."

Jörg Stoye (NYU), "More on Confidence Intervals for Partially Identified Parameters."

Coffee Break 10:30-11:00

Section II: 11:00-12:30

Edward Vytlacil (Columbia), "The Conditional Distribution of the Estimated Propensity Score and a Test for Misspecification," (Joint with A. Shaikh, M. Simonen, and N. Yildiz)

Tiemen Woutersen (Johns Hopkins), "Instrumental Variable Estimation with Heteroskedasticity with Many Instruments," (Joint with J. Hausman, W. Newey, J. Chao and N. Swanson)

Sung-Jae Jun (Penn State), "Weak Identification and Conditional Moment Restrictions," (Joint with J. Pinske)

Lunch (12:30-1:30)

Section III (1:30-3:00)

H. D. Vinod (Fordham), "Correcting for Heteroskedasticity for Numerical Values Domain,"

Hannes Leeb (Yale), "Conditional Predictive Inference Post Model Selection"

Alexei Onatski (Columbia), "A Formal Test of the Number of Factors in the Approximate Factor Models"

Coffee Break 3:00-3:30

Section IV (3:30-5:00)

Haipeng Xing (Columbia), "Stochastic Regime Switching Models of Business Cycles," (Joint with T. L. Lai)

Dennis Kristensen (Columbia), "Likelihood-Based Inference in a Class of Nonlinear Error-Correction Models"

Ulrich Mueller (Princeton), "Low Frequency Robust Cointegration Testing" (Joint with M. Watson)

Happy Hour (5:00-7:00) : TBA.