

New York Camp Econometrics II
Gideon Putnam Resort
Saratoga Springs, March 23-25, 2007
Preliminary Program

Friday, March 23, 2007

Arrive at Saratoga Springs, check in.

6:00 p.m. Presenters Cocktail Party (by invitation only)

Saturday, March 24, 2007

7:45-8:45 a.m. Breakfast

8:50-9:00 a.m. Welcoming Remarks

Opening Session: William Greene, Chair

9:00-9:40 a.m. **Arthur Lewbel**, Boston University, "Simple Estimators for Hard Problems: Endogeneity in Discrete Choice and Selection Models."

9:40-10:20 a.m. **Peter Pedroni**, Williams College, "Robust Unit Root and Cointegration Rank Tests for Panels and Large Systems."

10:20-11:00 a.m.: Coffee break

Session II (11-12:30): William Horrace, Chair

11-11:30 a.m. **Thomas Kniesner**, Syracuse University, "Labor Supply with Social Interactions: Econometric Estimates and Their Tax Policy Implications."

11:30 a.m.-12:00 p.m. **Christopher Rohlfs**, Syracuse University, "Does Combat Exposure Make You a More Violent or Criminal Person? Evidence from the Pre-Lottery Vietnam Draft."

12:00 a.m.-12:30 p.m. **Robin Sickles**, Rice University, "Competition and Market Power in Physician Private Practices." (joint with T. Gunning)

12:30-2:00 p.m.: Lunch

Session III (2-3:30) Arthur Lewbel, Chair

2:00-2:30 p.m. **Tiemen Woutersen**, Johns Hopkins University, "A Simple Way to Calculate Confidence Intervals for Partially Identified Parameters."

2:30-3:00 p.m. **Bernard Salanie**, Columbia University, (with Marc Henry and Yuichi Kitamura), "Identification of mixtures with exclusion restrictions."

3:00-3:30 p.m. **Katsumi Shimotsu**, Queens University, "Nonparametric Identification and Estimation of Finite Mixture Models of Dynamic Discrete Choices."

3:30-4:00 p.m.: Coffee break.

Session IV (4:00-5:30p.m.): Jeff Racine, Chair

4:00-4:30 p.m. **Serena Ng**, U of Michigan, “Instrumental Variable Estimation in a Data Rich Environment.”

4:30-5:00 p.m. **Alfonso Flores-Lagunes**, U of Arizona (Visiting Princeton U), “Identification and Estimation of Causal Mechanisms and Net Effects of a Treatment.”

5:00-5:30 p.m. **Nese Yildiz**, U of Rochester, “Plug-In Estimators of Upper Contour Sets.”

7:00p.m.-9:00 p.m. Dinner for all registered participants

Sunday, March 25, 2007

8:00-9:00 a.m. Breakfast

Session V (9a.m.-10:30a.m.): Kajal Lahiri, Chair

9:00-9:30 a.m. **Benoit Perron**, University of Montreal, “Long-run Risk-return Tradeoffs.”

9:30-10:00 a.m. **Yoonseok Lee**, U of Michigan, “Nonparametric Estimation of Dynamic Panel Models.”

10:00a.m. 10:30 a.m., **Christos Shiamptanis**, University at Albany (SUNY), “Empirical Behavior of the Primary Government Surplus in a Panel of 10 EMU Countries. “

10:30-11:00 a.m.: Coffee break

Session VI (11a.m.-12:30p.m.): Subal Kumbhakar, Chair

11:00 a.m.-11:30 a.m. **Kajal Lahiri**, SUNY-Albany, “On the Estimation of Forecasters’ Loss Function Using Density Forecasts.” (with Fushang Liu)

11:30 a.m. - 12:00 p.m. **Nadine McCloud**, SUNY-Binghamton, “Corruption, Foreign Direct Investment and Growth: A Hierarchical Bayesian Approach.”

12:00 p.m. - 12:30 p.m. **Michael O’Hara**, SUNY-Binghamton, “Congestion Effects and Mitigating Behavior In Revealed Preference Discrete Choice Models of Recreation Demand.”

12:30-2:00 p.m.: Lunch

Conference closes.