2010 Triangle Econometrics Conference

December 3, 2010

National Institute of Statistical Sciences (NISS)
19 T.W. Alexander Drive, Research Triangle Park, NC 27709

8:30-9:00 Breakfast
9:00-10:00 Keynote speaker: Christian Gourieroux (CREST, University of Toronto), "Efficiency in large dynamic panel models with common factor"
10:00-10:15 Break
10:15-11:15 Session #1
Mohammad Jahan-Parvar (ECU), "Modeling Market Downside Volatility"
Nora Traum (NCSU), "Does government debt crowd out investment? A bayesian DSGE approach"
11:15-11:30 Break
11:30-12:30 Session #2
Philip Rothman (ECU), "Oil and US GDP: A Real-Time Out-of-Sample Examination"
Barbara Rossi (Duke), "Out-of-Sample Forecast Tests Robust to the Window Size Choice"
12:30-1:45 Lunch
1:45-3:15 Session #3
Sujit Ghosh (NCSU), "Multivariate Shape Restricted Nonparametric Regression with Bernstein Polynomials"
Arnaud Maurel (Duke), "Inference on a Generalized Roy Model, with an Application to Schooling Decisions in France"
Federico Bugni (Duke), "Identification on Regressions with Missing Covariate Data"
3:15-3:30 Break
3:30-5:00 Session #4
Saraswata Chaudhuri (UNC), "Implied probabilities and score tests"
Alex Belloni (Duke), "Sparse Models and Methods for Optimal Instruments with an Application to Eminent Domain"
Jonathan Hill (UNC), "Moment Condition Tests for Heavy Tailed Time Series"