

Texas Econometrics Camp
La Torretta Lake Resort and Spa
February 20th – 21st, 2016
Hosted by Texas A&M University
Sponsored by STATA, UT Austin, Rice, SMU, TAMU and UH
Webpage: <http://www.yonghongan.org/texas-camp-econometrics-2016.html>

Saturday, February 20th, 2016

1:00-1:05pm Welcome Address by Yonghong An

Session 1: Chair- Yonghong An

1:05-2:05pm Stephane Bonhomme (Keynote Speaker), University of Chicago
“A Distributional Framework for Matched Employer Employee Data”

2:05-2:35pm Natalia Sizova, Rice
“A Perturbation Approach to Filtering Hidden States”

2:35-3:05pm Haiqing Xu, UT Austin
“Semiparametric Estimation of Dynamic Discrete Choice Models”

3:05-3:20 Break

Session 2: Chair- Sukjin Han

3:20-3:50pm Wenzheng Gao, TAMU
“Nonparametric identification and estimation of additive social interaction models with homophily”

3:50-4:20pm Fan Wang, UH
“Catch-up effects in Health Outcomes – Linear and Quantile Regression Estimates from Four Countries”

4:20-4:50pm Ren Zhang, SMU
“News Shock and the Effect of Monetary Policy”

4:50-5:00pm Break

Session 3: Chair- Fan Wang

5:00-5:30pm Tatevik Sekhposyan, TAMU
“Real-Time Forecasting with a Large, Mixed Frequency, Bayesian VAR”

5:30-6:00pm Jake Smith, UH
“Trend and Cycle in the Yield Curve: A Procedure for Forecasting Recessions”

6:00pm Beer & Wine Reception

7:00pm Dinner

Sunday, February 21st, 2016

7:00-8:00am Breakfast

Session 4: Chair- Daniel Millimet

8:30-9:00am Punarjit Roychowdhury, SMU
“Peer Effects in Consumption”

9:00-9:30am Xun Tang, Rice
“Bargaining with Optimism: Malpractice Lawsuits in Florida”

9:30-10:00am Qian Feng, UT Austin
“Semi-nonparametric IV Estimation with Missing Instruments”

10:00-10:15 Break

Session 5: Chair- Xun Tang

10:15-10:45am Yonghong An, TAMU
“Your American Dream is Not Mine! A New Approach to Estimate Intergenerational Mobility Elasticities”

10:45-11:15am Bocong Du, UH
“Spurious Inference in GARCH(1,1) Model Where ZILC Holds”

11:15-11:45am Sukjin Han, UT Austin
“Multiple Treatments with Strategic Interaction”

11:45-12:15pm Binlei Gong, Rice
“Resource Allocation in Multi-divisional Firms: Examining the Divisional Productivity of Energy Companies”

12:15 Lunch