

University of Illinois at Urbana-Champaign
Department of Economics

Illinois Econometrics Alumni Mini-Conference

April 20th,
402 Levis Faculty Center
919 West Illinois Street, Urbana, IL

Conference Program

Coffee. Welcoming words (10:00 – 10:30)

Session 1 (10:30 – 12:00)

10:30 - 11:15: **Omar Arias** (The World Bank). "Eat your Soup my Little One: Does Maternal Perception of Infant Size affect Child Growth?" (joint with Monserrat Bustelo, Alessandra Marini and Ian Walker).

11:15 - 12:00: **Antonio Galvao** (University of Wisconsin at Milwaukee and University of Iowa) "A New Characterization of the Normal Distribution and Test for Normality" (joint with Anil Bera, Liang Wang, and Zhijie Xiao)

Lunch (12:00 – 1:30, Levis Faculty Center)

Session 2 (1:30 – 3:00)

1:30 - 2:15: **Walter Sosa-Escudero** (Universidad de San Andres, visiting UIUC) "Testing for heteroskedasticity in Fixed Effects Models" (with Ted Juhl)

2:15 - 3:00: **Carlos Lamarche** (University of Oklahoma), "Quantile Regression Estimation of Panel Duration Models" (joint with Matthew Harding).

Coffee break (3:00 – 3:30)

Session 3 (3:30 – 5:00)

3:30 - 4:15: **Sangwhan Kim** (Visiting UIUC) "Scalar Measures of Volatility and Dependence for the Multivariate Models of Financial Markets" (joint with Anil Bera).

4:15 - 5:00: **Ted Juhl** (Kansas University). "Testing for Cross Sectional Dependence"

Final remarks. Conference closes (5:00)