University of Illinois at Urbana-Champaign
Department of Economics

Boneyard Econometrics IV

April 17, 2015

Room 7, David Kinley Hall
1407 West Gregory Drive
Urbana, IL 61801

Conference Program

Welcoming words (12:45 – 1:00 pm)

Session 1 (1:00 - 3:00 pm)

1:00 - 1:40: "Testing Spatial Regression Models Under Nonregular Conditions", Anil K. Bera (University of Illinois at Urbana-Champaign) and **Yu-Hsien Kao** (University of Illinois at Urbana-Champaign)

1:40 - 2:20: "Variational inference for Network formation models", **Angelo Mele** (Johns Hopkins University)

2:20 - 3:00: "Exact computation of Censored Least Absolute Deviations estimator", **Yannis Bilias** (Athens University of Economics and Business), Kostas Florios (Athens University and National Technical University of Athens) and Spyros Skouras (Athens University)

Coffee Break (3:00 – 3:30 pm)

Session 2 (3:30 - 5:30 pm)

3:30 - 4:10: "Uniform Confidence Bands for Rolling Regression", Zongwu Cai (University of Kansas) and **Ted Juhl** (University of Kansas)

4:10 - 4:50: "Selective Instrumental Variable Regression", Alberto Abadie (Harvard University), **Jiaying Gu** (University of Illinois at Urbana-Champaign) and Shu Shen (University of California at Davis)

4:50 - 5:30: "Sparsity-Based Estimation of a Panel Quantile Count Data Model with Applications to Big Data", Matthew Harding (Duke University) and **Carlos Lamarche** (University of Kentucky)

Conference closes.