University of Illinois at Urbana-Champaign
Department of Economics

Illinois Econometrics Alumni Conference II

April 19th, 2013
Morgan-Caterpillar Room, Funk Library (ACES Library)
1101 S. Goodwin Urbana, IL 61801

Conference Program

Coffee & Welcoming words (9:30 – 10:00 am)

Session 1 (10:00 – 12:00 pm)

10:00 - 10:40: “Variational Inference for a Strategic Model of Social Interactions”, **Angelo Mele** (John Hopkins University)

10:40 - 11:20: “Portfolio Optimization by Quantiles” **Lingjie Ma** (Bank of Montreal) and Larry Pohlman

11:20 - 12:00: “L-estimation of Semiparametric Single-index Models”, **Thomas Parker** (University of Waterloo) and Tao Chen (University of Waterloo).

Lunch (12:00 – 1:30 pm, Morgan-Caterpillar Room**)**

Session 2 (1:30 – 3:00 pm)

1:30 - 2:10: “Neyman's C(alpha) test for Unobserved Heterogeneity”, **Jiaying Gu** (University of Illinois at Urbana-Champaign)

2:10 - 2:50: “Estimation of Censored Quantile Regression for Panel Data with Fixed Effects”, Antonio Galvao (University of Wisconsin Milwaukee), Carlos Lamarche (University of Kentucky) and Luiz Lima (University of Tennessee).

Coffee Break (3:00 – 3:30 pm)

Session 3 (3:30 – 4:50 pm)

3:30 - 4:10: “Spatial Regression: The Curious Case of Negative Spatial Dependence”, **Yu-Hsien Kao** (University of Illinois at Urbana Champaign) and Anil K. Bera (University of Illinois at Urbana Champaign)

4:10 - 4:50: “Constructing Optimal Density Forecasts from Point Forecast Combinations" **Luiz Lima** (University of Tennessee) and Wagner Gaglianone (Central Bank of Brazil)

Final remarks (4:50 – 5 pm)

Conference closes.