University of Illinois at Urbana-Champaign. Department of Economics

The Boneyard Econometrics Conference

April 25th 2014
Music Room, Levis Faculty Center
919 West Illinois Street, Urbana, IL

Conference Program

Coffee. Welcoming words (8:30 – 9)

Session 1 (9 – 10:30)

- **(9:00-9:30) Tom Parker (University of Waterloo).** Efficient combination of conditional quantile information for the single-index model.
- **(9:30-10:00) Carlos Lamarche (University of Kentucky).** Latent structures and quantiles of the treatment effect distribution.
- **(10:00-10:30) Angelo Mele (Johns Hopkins University).** Approximate methods for estimation of network models.

Coffee break (10:30 – 11:00)

Session 2 (11:00-12:00)

- **(11:00-11:30) Antonio Galvao (University of Iowa)**. Modeling endogeneity bias using observables
- **(11:30-12:00) Jungmo Yoon (Claremont Mckenna College).** Multivariate prediction from a simultaneous equations model and its application to analytical method in auditing

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

Session 2 (1:30 – 2:30)

- **(1:30-2:00) Eun Yi Chung (UIUC).** Asymptotically Valid and Exact New Permutation Tests
- **(2:00-2:30) Lingie Ma (BMO Global Asset Management).** Portfolio Downside Protection: A Quantile Regression Approach

Coffee break (2:30 – 3:00)

Session 3 (3:00 – 4:00)

- **(3:00-3:30) Luiz Lima (University of Tennessee).** When elephants mate do ants get crushed? The WTO impact on trade inequality
- **(3:30-4:00) Andreas Hagemann (University of Notre Dame).** Cluster-robust bootstrap inference in quantile regression models

Final remarks. Conference closes (4:00)