University of Illinois at Urbana-Champaign
Department of Economics

Boneyard Econometrics V

April 16th,
Room 7, David Kinley Hall
1407 West Gregory Hall
Urbana, IL 61801

12:45 – 1:00. Welcoming words

Session 1 (1:00 – 3:00pm)

1:00 – 1:40: Luiz Lima (University of Tennessee), “Out-of-Sample Stock Return Prediction: what have we missed?"

1:40 – 2:20: Antonio Galvao (University of Iowa), "Nonlinear Rational Quantile Models".

2:20 – 3:00: Tom Parker (University of Waterloo), “Inference for Stochastic Dominance Using Large Deviations Asymptotics”

Coffee Break (3:00 – 3:30, Levis Faculty Center)

Session 2 (3:30 – 5:30pm)

3:30 – 4:10: JiHyung Lee (UIUC), "Empirical Central Limit Theorem for Random Variables with Conditional Dependency Neighborhoods" (joint with Kevin Song)

4:10 – 4:50: MinChul Shin (UIUC), “Semiparametric Bayesian Estimation and Comparison of Moment Condition Models” (joint with Sid Chib and Anna Simoni)

4:50 – 5:30: Carlos Lamarche (University of Kentucky), "A Panel Quantile Approach to Attrition Bias in Big Data: Evidence from a Randomized Experiment” (joint with Matthew Harding)

Final remarks. Conference dinner party.