Sixth Annual Boneyard Econometrics Conference

Department of Economics
University of Illinois at Urbana-Champaign

April 14-15, 2017

Day 1 **Friday 14th. Room 7 DKH**

1:30 - 3:10 **Session 1**

Median Stable Distributions and Schröder's Equation
Gib Bassett

Testing for Slope Heterogeneity Bias in Panel Data Models
Ted Juhl

Mincer-Zarnowitz Quantile and Expectile Regressions for Forecast Evaluations under Aysmmetric Loss Functions
Pin Ng

Detecting Accounting Misstatements: A Multivariate Quantile Regression Approach
Jungmo Yoon

3:10-3:30 **Break**

3:30 - 5:10 **Session 2**

Edgeworths Time Series Simulator: Not AR(1) But Same Covariance Structure
Steve Portnoy

Inference in Constrained Quantile Regression
Tom Parker

Testing for Marginal Effects in Quantile Regression
Judy Wang

The Sorted Effects Method: Discovering Heterogeneous Effects Beyond Their Averages
Victor Chernozhukov

Day 2 Saturday 15th. Room 317 DKH

9:30 - 11:30 Session 3

Smoothed GMM for Quantile Models, with Estimation of Quantile Euler Equations
Antonio Galvao

Common Correlated Effects Estimation of Heterogeneous Dynamic Panel Quantile Regression Models
Carlos Lamarche

Homophily and Community Structure
Angelo Mele

Portfolio Construction By Quantiles: An Alternative To Mean-Variance Approach
Lingjie Ma

Placebo Inference on Treatment Effects when the Number of Clusters is Small
Andreas Hagemann

11:30 to 1:00 Lunch

1:00 - 2:40 Session 4

The Effect of Diversification on Firm Value
Zhijie Xiao

Period Hunting in Time Series via Regularization
Ivan Mizera

Conditional Quantile Processes in Some Semi-parametric Models
Zhongjun Qu

Quantile Regression in Genetic Studies
Ying Wei

2:40-3:00 Break

3:00 - 4:40 Session 5

Estimating Treatment Effects in Regression Discontinuity Designs with Multiple Assignment Variable
Chung-Ming Kuan

Multiple Testing for Positive Treatment Effects
Jiaying Gu

Distributed Inference for Quantile Regression Processes
Stanislav Volgushev

Predictive Performance of Quantile Regression
Xuming He