

## Poster Session Papers

31/July/2009 13:10~14:30

- P1. Evaluating Structural Vector Autoregression Models in Monetary Economies  
Bin Li, IMF
- P2. Is there still a need for alternatives to the Mincerian wage function? The resurgence of statistical wage functions  
Lawrence B. Dacuycuy, De La Salle University-Manila
- P3. Bounds for quantiles of treatment effects  
Jinhyun Lee, UCL
- P4. Microcredit Programs and Income Diversification of Rural Households  
Wing Yu Leung, University of California, Riverside
- P5. Mixed Proportional Hazard Hazard Models with Finite Mixture Unobserved Heterogeneity  
Kim P. Huynh, Indiana University  
Marcel C. Voia, Carleton University
- P6. Large Dimensional Factor Models with a Multi-Level Factor Structure: Identification, Estimation, and Inference  
Peng Wang, New York University
- P7. Instrumental Variables Estimation and Weak-Identification-Robust Inference Based on Conditional Quantile Restriction  
Vadim Marmer, University of British Columbia  
Shinichi Sakata, University of British Columbia
- P8. Bootstrap-based Bias Corrected Within Estimation of Threshold Regression Models in Dynamic Panels  
Yongcheol Shin, Leeds University Business School

- P9. GMM estimation of short spatial dynamic panel data  
Lung-fei Lee, Ohio State University  
Jihai Yu, University of Kentucky
- P10. GMM Estimation of MRSAR Models with Missing Observations in Dependent Variables - Theory and Application  
Wei Wang, The Ohio State University  
Lexian Liu, The Ohio State University
- P11. Which Quantile Regression is the Most Informative? Maximum Entropy Quantile Regression  
Anil K. Bera, University of Illinois  
Antonio Gavao, University of Wisconsin  
Gabriel Montes-Rojas, City University London  
Sung Y. Park, Xiamen University
- P12. The Forecast Performance of Competing Implied Volatility Measures: The Case of Individual Stocks  
Leonidas Tsiaras, Aarhus University
- P13. Nonstationary Semiparametric ARCH Models  
Heejoon Han, National University of Singapore.  
Shen Zhang, National University of Singapore.
- P14. Local Polynomial Quantile Regression Under Nonstationary Data: Uniform Bahadur Representation with Applications to Testing Conditional Independence  
Liangjun Su, Sinagore Management University
- P15. Testing for Identification in GMM under Conditional Moment Restrictions  
Francesco Bravo, The University of York.  
Juan Carlos Escanciano, Indiana University  
Taisuke Otsu, Yale University
- P16. Are the Predictive Regression Tests Overrejecting?  
Seongman Moon, Universidad Carlos III de Madrid  
Carlos Velasco, Universidad Carlos III de Madrid Undecided

P17. A Consistent Nonparametric Test for Causality in Quantile

Kiho Jeong, Kyungpook National University

Wolfgang Härdle, Humboldt-Universität zu Berlin

Song Song, Humboldt-Universität zu Berlin

P18. Density Forecast Evaluation Using Data-Driven Smooth Test

Sung Yong Park, Xiamen University

Yupeng Zhang, Xiamen University