SETA2009 PROGRAM

************ 31 July 2009 ***********

8:15 Registration

8:55 Opening address Hidehiko Ichimura (University of Tokyo)

9:00-9:45 Invited session I

Chair: Yoshihiko Nishiyama (Kyoto University)

Nonparametric Tests of Conditional Treatment Effects

Sokbae Lee (UCL)

Yoon-Jae Whang* (Seoul National University)

10:00-11:40 Contributed session I Moment Restrictions 1

Chair: Ryo Okui (Kyoto University)

1. Optimal Comparison of Misspecified Unconditional Moment Restriction Models

   Vadim Marmer (University of British Columbia)

   Taisuke Otsu (Yale University)

2. Specification Test for Instrumental Variables Regression with Many Instruments

   Yoonseok Lee (University of Michigan)

   Ryo Okui (Hong Kong University of Science and Technology)

3. Generalised empirical likelihood testing in semiparametric conditional moment restrictions models

   Francesco Bravo (University of York)

4. Hypothesis Testing of Multiple Inequalities : The Method of Constraint Chaining

   Le-Yu Chen (Institute of Economics, Academia Sinica)

   Jerzy Szroeter (Department of Economics, University College London)

11:55-13:10 Contributed session II Moment Restrictions 2

Chair: Taisuke Otsu (Yale University)

1. Two-Stage Least Squares Estimation of Spatial Autoregressive Models with Many Instruments

Xiaodong Liu (University of Colorado at Boulder)

Lung-fei Lee (Ohio State University)

2. Robustness, Infinitesimal Neighborhoods, and Moment Restrictions

Yuichi Kitamura (Yale University)

Taisuke Otsu (Yale University)

Kirill Evdokimov (Yale University)

3. Empirical Likelihood for Regression Discontinuity Design

Taisuke Otsu (Yale University)

Ke-Li Xu (University of Alberta)

13:10-14:30 Lunch & Poster session

14:30-15:15 Invited session II

Chair: Yoshihiko Nishiyama (Kyoto University)

Inference on Conditional Mean Models in Continuous Time

Joon Park* (Texas A&M University and Sungkyunkwan University)

15:30-16:15 Invited session III

Chair: Ryo Okui (Kyoto University)

Qunatile Regression with Time-Varying Regressors

Songnian Chen (HKUST and NUS)

16:30-17:45 Contributed Session III Empirical Studies

Chair: Tsunao Okumura (Yokohama National University)

1. Panels at High Frequencies: A Reexamination of Fama-French Regressions

Yoosoon Chang (Texas A&M University)

Hwagyun Kim (Texas A&M University)

Joon Y. Park (Texas A&M University and Sungkyunkwan University)

2. Heterogeneity in Returns to Work Experience: A Dynamic Model of Female Labor Force Participation

Ken Yamada (Singapore Management University)

3. Measuring the Effect of Napster on Recorded Music Sales

Seung-Hyun Hong (University of Illinois at Urbana-Champaign)

18:30-20:30 Conference dinner (@Tokasaikan)

************* 1 August 2009 *************

9:00-9:45 Invited session IV ~CUP Lecture~

Chair: Hidehiko Ichimura (University of Tokyo)

Identification of Structural Functions when Endogenous Variables are Discrete

Andrew Chesher (UCL)

10:00-10:45 Invited session V

Chair: Songnian Chen (HKUST and NUS)

Identification in Nonparametric Models with Simultaneity

Rosa Matzkin (UCLA)

11:00-11:45 Invited session VI

Chair: Hidehiko Ichimura (University of Tokyo)

Economic Jury Recruitment and Management

Daniel McFadden (UC Berkeley)

11:45-13:00 Lunch

13:00-13:45 Invited session VII

Chair: Joon Park (Texas A&M University and Sungkyunkwan University)

"Irregular" identification and estimation of correlated random coefficient models for panel data

James Powell (UC Berkeley; with Bryan Graham)

14:00-14:45 Invited session VIII

Chair: Yoichi Arai (University of Tokyo)

Identification of Discrete Choice Demand From Market Level Data

Philip Haile (Yale University; with Steven Berry)

15:00-15:45 Invited session IX

Chair: Yoon-Jae Whang (Seoul National University)

Semiparametric Double Index Model Identification and Estimation

Juan Carlos Escanciano (Indiana University)

David Jacho-Chávez (Indiana University)

Arthur Lewbel* (Boston College)

16:00-16:50 Contributed Session IV Identification 1

Chair: Toru Kitagawa (UCL and cemmap)

1. Concave-Monotone Treatment Response and Monotone Treatment Selection: With Returns to Schooling Application

   Tsunao Okumura (Yokohama National University)

   Emiko Usui (Nagoya University)

2. Identification Region of the Potential Outcome Distributions under Instrument Independence

   Toru Kitagawa (UCL and cemmap)

17:05-17:55 Contributed Session V Identification 2

Chair: Katsumi Shimotsu (Hitotsubashi University)

1. Nonparametric Identification of Dynamic Models with Unobserved State Variables

   Yingyao Hu (Johns Hopkins University)

   Matt Shum (Caltech)

2. Sequential Estimation of Structural Models with a Fixed Point Constraint

   Hiroyuki Kasahara (University of Western Ontario)

   Katsumi Shimotsu (Hitotsubashi University)

************* 2 August 2009 ************

9:00-10:15 Contributed session V Time Series Models

Chair: Mototsugu Shintani (Vanderbilt University)

1. Testing for a Unit Root against Transitional Autoregressive Models

Joon Y. Park (Texas A&M University)
Mototsugu Shintani (Vanderbilt University)

2. Does Ambiguity Matter? Estimating Asset Pricing Models with a Multiple-Priors Recursive Utility
   Hwagyun Kim* (Texas A&M University)
   Daehee Jeong (Texas A&M University and Korea Development Institute)
   Joon Park (Texas A&M University and Sungkyunkwan University)

3. Estimation of Dynamic Latent Variable Models Using Simulated Nonparametric Moments
   Michael Creel (Universitat Autònoma de Barcelona)
   Dennis Kristensen (Columbia University)

10:30-11:20 Contributed session VI Time Series and Structural Breaks

Chair: Mototsugu Fukushige (Osaka University)

1. Explosive Behavior in the 1990s Nasdaq
   Jun Yu (SMU)
   Peter Phillips (Yale University)
   Yangru Wu (Rutgers University)

2. Efficient Semiparametric Detection of Changes in Trend
   Chuan Goh (University of Toronto)

11:30 Closing address