

**9TH GREATER NEW YORK METROPOLITAN AREA ECONOMETRICS
COLLOQUIUM**

DECEMBER 7TH AND 8TH 2013

ALL MEETINGS TAKE PLACE IN BOARDROOM 1 AT NITTANY LION INN

LUNCH AND DINNER TAKE PLACE IN BOARDROOM 2 AT NITTANY LION INN

SATURDAY MORNING

8:30 - 9:00am Coffee

Session 1: 9AM-10:30AM

9:00 am Xu Cheng: "Shrinkage Estimation of Dynamic Factors Model with Structural Instabilities" with Zhipeng Liao and Frank Schorfheide

9:30 am Tim Armstrong: "On the Choice of Test Statistic for Conditional Moment Inequality Models"

10:00 am Yuanyuan Wan: "Inferences in Semiparametric Binary Response Models with Interval Data" with Haiqing Xu

10:40 – 11:00am Break

Session 2: 11AM-12:30PM

11:00 am Konrad Menzel: "[Inference for Games with Many Players](#)"

11:30 am Federico Zincenko: "[Estimation of First-Price Auctions with Risk Averse Bidders](#)"

12:00 pm Yao Luo: "A Quantile-Based Nonparametric Test for Exogenous Participation in First Price Auctions" with Nianqing Liu

1:00 – 2:00 pm - Lunch Buffet (Boardroom 2)

SATURDAY AFTERNOON

Session 3: 2PM-3:30PM

2:00 pm Chris Conlon: "[The Empirical Likelihood MPEC Approach to Demand Estimation](#)"

2:30 pm Kirill Evdokimov: "Diagnostics for Exclusion Restrictions in Instrumental Variables Estimation" with David Lee

3:00 pm Nese Yildiz: "[A Discontinuity Test for Identification of Nonlinear Models with Endogeneity](#)" with Carol Caetano and Christoph Rothe

3:40 – 4:00am Break

Session 4: 4PM-5:30PM

4:00 pm Karim Chalak: "[Identification of Average Effects under Magnitude and Sign Restrictions on Confounding](#)"

4:30 pm Ismael Mourifie: "*On the testability of the LATE monotonicity assumption*" with Yuanyuan Wan

5:00 pm Ju Hyun Kim: "Identifying the Distribution of Treatment Effects under Support Restrictions"

6:00 – 8:00 pm - Dinner Buffet (Boardroom 2)

SUNDAY MORNING

Session 5: 8:45AM-9:45AM

8:45 am Yuya Sasaki: "[Closed-Form Estimation of Dynamic Discrete Choice Models with Unobserved State Variables](#)" with Yingyao Hu

9:15 am Igor Kheifets: "[New Goodness-of-fit Diagnostics for Conditional Discrete Response Models](#)" with Carlos Velasco

9:45 – 10:00 am Break

Session 6: 10AM-11AM

10:00 am Bin Chen: "Nonparametric Testing for Smooth Structural Changes in Panel Data Models" with Liquan Huang

10:30 am Ilze Kalnina: "[Model-Free Leverage Effect Estimators at High Frequency](#)" with Dacheng Xiu