

SYMPOSIUM
NONPARAMETRIC TESTING IN ECONOMETRICS
21ST MARCH 2008
INDIANA UNIVERSITY – BLOOMINGTON
PROGRAMME

INSTITUTIONAL SPONSORS:

CENTER FOR APPLIED ECONOMICS AND POLICY RESEARCH (CAEPR)
DEPARTMENT OF ECONOMICS (INDIANA UNIVERSITY)

Friday 21 March 8:00 – 9:00 am

Breakfast in WY329

Session 1: 9:00 – 10:30 am (WY005)

Title: “Smooth Varying-Coefficient Estimation and Inference for Qualitative and Quantitative Data” (joint with Jeffrey S. Racine)

Presenter: Qi Li (Texas A & M)

Discussant: David T. Jacho-Chávez

Break 10:30 – 10:45 (WY329)

Session 2: 10:45 – 12:15 pm (WY101)

Title: “Selection of Copulas with Applications in Finance” (joint with Xiaohong Chen, Yanqin Fan, and Xian Wang)

Presenter: Zongwu Cai (University of North Carolina at Charlotte)

Discussant: Yoon-Jin Lee

Break 12:15 – 12:30 (WY329)

Lunch 12:30 – 2:00 pm (WY329)

Session 3: 2:00 – 3:30 pm (WY005)

Title: “Integrated Conditional Moment Tests for Parametric Conditional Distributions” (joint with Li Wang)

Presenter: Herman J. Bierens (Pennsylvania State University)

Discussant: Juan Carlos Escanciano

Break 3:30 – 3:45 pm (WY329)

Session 4: 3:45 – 5:15 pm (WY005)

Title: “Bandwidth-Robust Inference with Conditional Moment Restrictions” (joint with Valentin Patilea)

Presenter: Pascal Lavergne (Simon Fraser University)

Discussant: Chuan Goh (University of Toronto)

Symposium dinner 6:30 –

Venue: Samira’s Restaurant

Location: 100 W 6th St # 1, Bloomington, IN 47404, (812) 331-3761.