

BU-BC JOINT WORKSHOP IN ECONOMETRICS 2018

DATE AND LOCATION:

Tuesday, November 20, 2018

Boston College

Corcoran Commons, Boston Room 205A. Corcoran Commons is attached to the Robsham Theater. Located on the Boston College main Chestnut Hill Campus, on Campanella Way (on the left shortly after driving past the BC entry guard).

PROGRAM:

- ARRIVAL and LUNCH: 11:30AM - 12:30PM

- SESSION 1: 12:30 - 2:00PM

Alessandro Casini (BU): "Theory of evolutionary spectra for heteroskedasticity and autocorrelation robust inference in possibly misspecified and nonstationary models."

Bo Wang (BC): "Semiparametric Sieve Estimation of Dynamic Copula Models with Filtered Nonstationarity"

- COFFEE BREAK: 2:00 - 2:30PM

- SESSION 2: 2:30 - 4:00PM

Jean-Jacques Forneron (BU): "Detecting Identification Failure in Moment Condition Models"

Xirong Lin (BC): "SNAP and Food Consumption among the Elderly: a Collective Household Approach with Homescan Data"

- COFFEE BREAK: 4:00 - 4:15PM

- SESSION 3: 4:15 - 5:00PM

Siyi Luo (BU): "Quantile Effects in a Sample Selection Model for Network and Panel Data"