Date: December 4

Location: Boston University
    GSU 320/321 (3rd Floor of George Sherman Union)
    775 Commonwealth Ave. (Map: http://www.bu.edu/maps/?id=747)

Program:
Lunch: 12:30am-1:00pm

Session 1 (2 papers): 1:00-2:20pm
    Dongho and Fan

Break: 2:20-2:35pm

Session 2 (2 papers): 2:35-3:55pm
    Hiro and Martin

Break: 3:55-4:10pm

Session 3 (2 papers): 4:10-5:30pm
    Solvejg and Francois

Drinks: 5:30pm-

Speakers:

Francois Guay (BU, graduate student)
    “Efficient Parameter Estimation for Multivariate Jump-Diffusions”

Hiroaki Kaido (BU)
    “Inference for Projections of Partially Identified Parameters”

Dongho Song (BC)
    “Identifying Long-Run Risks: A Bayesian Mixed-Frequency Approach”

Martin Spindler (BC, visitor)
    “High-Dimensional Random Coefficient Models with an Application to Consumer Demand”

Solvejg Wewel (BC, graduate student)
"Binary Choice Difference-in-Differences Model with Heterogeneous Treatment Effects"

Fan Zhuo (BU, graduate student)
"Likelihood Ratio Based Tests for Markov Regime Switching"