Program of the AIE Conference in honor of
Cheng Hsiao
Oct 26-28, 2018
Baton Rouge, LA

Venue: The Cook Hotel and Conference Center at LSU
Address: 3848 West Lakeshore Drive, Baton Rouge, LA 70808

Oct 26 Friday
5:30-8:00PM, Welcome dinner at Cook Room

Oct 27 Saturday
8:30-9:00AM, Registration and Opening Remark by Tong Li (Vanderbilt)
9:00-9:30AM, An Econometrician's perspective on Big Data
Cheng Hsiao (USC)
9:30-10AM, Estimating Peer Effect on College Choice: A Spatial Logit Approach
Robin Sickles (Rice University)
10:00-10:30AM, Break
10:30-11AM, Bayesian estimation of linear sum assignment problems
Yuwei Hsien (USC)
11AM-11:30AM, Various asymptotic distributions of the error-components test for cross-section correlation
Chor-yiu (CY) SIN (National Tsing Hua University)
11:30AM-12:00PM, The Mode is the Message: Using Preddata as Exclusion Restrictions to Evaluate Survey Design
Q. Rallye Shen (University of Toronto)
12:00PM-1:30PM, Lunch at Cook Room
1:30-2:15 PM, Growth empirics: a Bayesian semiparametric model with random coefficients for a panel of OECD countries
Badi H. Baltagi (Syracuse University)

2:15-2:45PM, Robust Estimation and Inference for Importance Sampling Estimators with Infinite Variance

Thomas Tao Yang (Australian National University)

2:45-3:15PM, Break

3:15-3:45PM, Econometrics of Optimal Scoring Auctions

Quang Vuong (NYU)

3:45-4:15PM, A Simple Forecast of the Multivariate Long Memory Model with Structural Breaks

Cindy S.H. Wang (Universite catholique de Louvain)

4:15-4:45PM, Bias Correction for Arellano-Bond type GMM estimation of Dynamic Panel Models

Qiankun Zhou (LSU)

5:30-8PM, Dinner at Juban’s

Oct 28 Sunday

8:30-9:15AM, Multi-country analysis of business cycle effects of fiscal and technology shocks

Hashem Pesaran (USC)

9:15-9:45AM, Mortgage Portfolio Diversification in the Presence of Cross-Sectional and Spatial Dependence

Timothy Dombrowski (LSU)

9:45-10:30AM, Break and closure of the conference

Lunch will be provided after 11:00AM at the Cook Room.