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

8:30-9AM, 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 Predata 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.