4th Annual Doctoral Workshop in Applied Econometrics
University of Toronto
June 23, 2016

Venue: Woodsworth College Residence, room 20 (WO 20), corner of Bloor St and St. George St
Presentation times:
Discussed papers: Papers: 20 mins, Discussions 8 mins, Q&A 2 mins
Regular papers: Papers: 20 mins, Q&A 5 mins

Program

9:15 – 10:45 Session 1

“Nonparametric Estimation of Stochastic Production Frontier Models for Panel Data”
John Kealey (McMaster)
Discussant: Charles Saunders (Western)

“Identifying Incomplete Information Discrete Games without Bayesian Nash Equilibrium”
Erhao Xie (Toronto)
Discussant: Ismael Mourifie (Toronto)

“Nonparametric Dynamic Conditional Beta”
Azam Shamsi and John Maheu (McMaster, DeGroote School of Business)
Discussant: Martin Burda (Toronto)

10:45 – 11:00 Coffee Break

11:00 – 12:15 Session 2

“Monetary Policy Shocks and Durable Consumption Goods: Evidence from Industrialized Countries”
Ugochi Emenogu (Ryerson)

“The Stationary Threshold Vector Autoregressive Model”
Galyna Grynkiv (Western)

“Games with Unobservable Heterogeneity and Multiple Equilibria: an Application to Mobile Telecommunications”
Mathieu Marcoux (Toronto)

12:30 – 2:00 Lunch: By The Way restaurant, 400 Bloor St. W (corner of Bloor and Brunswick)
www.bytheway.to

2:00 – 3:30 Session 3

“Business Cycles in Small Regional Divisions: Spatial Interactions and Regime-Switching”
Sergei Shibaev (Queen’s)
Discussant: Martin Burda (Toronto)

“Do the Rich Save More? Revisiting an Old Question with New Approaches”
Mohamad Ghaziaskar (Waterloo)
Discussant: Brennan Thompson (Ryerson)

Program version: June 20, 2016
“A Group-Specific Heterogeneous Panel Approach to the Impact of Exchange-rate Regime on Economic Growth”
Josh Brault (Carleton)
Discussant: Min Seong Kim (Ryerson)

3:30 – 3:45 Coffee Break

3:45 – 5:00 Session 4

“Growth and Debt: An Endogenous Smooth Coefficient Approach”
Mustafa Koroglu (Guelph)

“Does Inequality Drive the Dutch Disease: Theory and Evidence”
Nazanin Behzadan (Ryerson)

“A Heuristic Approach to Explore: Value of Perfect Information”
Shervin Shahrokhi Tehrani (Toronto, Rotman School of Management)

5:15 – Social at the Duke of York, 39 Prince Arthur Ave
www.dukepubs.ca/york