

Workshop on panel data

Amsterdam School of Economics, University of Amsterdam

Friday afternoon and Saturday morning 30-31 January 2015

Venue: De Burcht, Henri Polaklaan 9, Amsterdam
Format: Speaker 30 minutes, discussant 10 minutes, 5 minutes general discussion
Registration: free of charge, by email (secretariaat-ase@uva.nl) before January 25
Website: www.aseri.uva.nl/panel-data
Organizer: Maurice Bun (University of Amsterdam)

Programme Friday 30 January

13:00-13:15 Welcome

13:15-15:30 Session 1 (Chair: Peter Boswijk)

Andrew Pua (University of Amsterdam)

Simultaneous equations for discrete outcomes: Completeness and coherence using panel data

Discussant: Shakeeb Khan (Duke University)

Geert Dhaene (KU Leuven)

Profile score adjustments for incidental parameter problems

Discussant: Tom Wansbeek (University of Groningen)

Shakeeb Khan (Duke University)

Informational content in static and dynamic discrete response panel data models

Discussant: Kees Jan van Garderen (University of Amsterdam)

15:30-16:00 coffee/tea break

16:00-18:15 Session 2 (Chair: Kees Jan van Garderen)

Arturas Juodis (University of Amsterdam)

Fixed T dynamic panel data estimators with multi-factor errors

Discussant: Pavel Cizek (Tilburg University)

Jörg Breitung (University of Cologne)

The factor analytical approach to estimate dynamic factor models

Discussant: Peter Boswijk (University of Amsterdam)

Hande Karabiyik (Lund University)

CCE estimation of factor-augmented regression models with more factors than observables

Discussant: Richard Paap (Erasmus University Rotterdam)

18:30-22:30 drinks/dinner (Café de Jaren, Nieuwe Doelenstraat 20-22)

Programme Saturday 31 January

9:00-10:30 Session 3 (Chair: Maurice Bun)

Milan Pleus (University of Amsterdam)

Refined exogeneity tests in linear dynamic panel data models

Discussant: Martin Carree (Maastricht University)

Martin Weidner (University College London)

Instrumental Variable quantile regressions in large panels with fixed effects

Discussant: Frank Kleibergen (University of Amsterdam)

10:30-11:00 coffee/tea break

11:00-13:15 Session 4 (Chair: Simon Broda)

Rutger Poldermans (University of Amsterdam)

Weak identification robust inference in dynamic panel data models

Discussant: Otilia Boldea (Tilburg University)

Frank Windmeijer (University of Bristol)

Detecting (in)valid instruments

Discussant: Noud van Giersbergen (University of Amsterdam)

Koen Jochmans (Sciences Po)

Two-way models for gravity

Discussant: Maurice Bun (University of Amsterdam)

13:15-14:00 lunch

14:00 end of the workshop



We acknowledge the Netherlands Organisation for Scientific Research for financial support.