

Workshop on panel data

Amsterdam School of Economics, University of Amsterdam

Friday afternoon and Saturday morning 11-12 March 2016

Venue: De Burcht, Henri Polaklaan 9, Amsterdam
Format: 40 minutes per speaker, 3 presentations in a session
Registration: free of charge, by email (secretariaat-ase@uva.nl) before 7 March 2016
Website: www.ase.uva.nl/panel-data
Organizer: Maurice Bun (University of Amsterdam)

Programme Friday 11 March

13:00-13:30 Welcome

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

Andrew Pua (University of Amsterdam)

Identification in mixed discrete-continuous panel vector autoregressive models

Vanessa Smith (University of York)

Transformed ML estimation of short dynamic panel data models with interactive effects

Shakeeb Khan (Duke University)

Adaptive rank inference in semiparametric multinomial response models

15:30-16:00 coffee/tea break

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

Arturas Juodis (University of Groningen)

Point optimal panel unit root testing with covariates

Koen Jochmans (Sciences Po)

Modified-likelihood estimation of the β -model

Elena Manresa (MIT)

Estimating the structure of social interactions using panel data

18:30-22:00 drinks/dinner (Café de Jaren, Nieuwe Doelenstraat 20-22)

Programme Saturday 12 March

9:30-11:30 Session 3 (Chair: Frank Kleibergen)

Simon Reese (Lund University)

On the role of the rank condition in CCE estimation of factor-augmented panel regressions

Cavit Pakel (Bilkent University)

Fitting vast dimensional time-varying covariance models

Ivan Fernandez-Val (Boston University)

Panel quantile effects via distribution regression

11:30-12:00 coffee/tea break

12:00-14:00 Session 4 (Chair: Maurice Bun)

Ryo Okui (VU University Amsterdam)

Panel data analysis with heterogeneous dynamics

Helmut Farbmacher (MEA)

Finite sample properties of weak identification robust inference with many moment conditions

Frank Windmeijer (University of Bristol)

A simple identification test for dynamic panel data models

N.B. lunch (sandwiches) will be served during the last session

14:00 end of the workshop



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