The 23rd Annual Meeting of the Midwest Econometrics Group

Venue: Indiana Memorial Union (IMU), Indiana University Bloomington

Day 1  October 25, 2013

11:30  Registration
Frangipani Room

12:00 - 1:00  Buffet Lunch
Frangipani Room Roma Italiano Buffet

Opening Remarks and Welcome Speech
Yoosoon Chang, Indiana University – Organizer of MEG 2013
Michael Kaganovich – Chair, Department of Economics, Indiana University

1:00 - 2:40  Contributed Session 1
Sassafras Room

Session 1A  Semiparametric Estimation (Farrell, Frazier, Ozabaci, Tryphonides, Poirier)

“Higher-order Properties of Small Bandwidth Asymptotics for Linear Semiparametric Estimators”
Matias D. Cattaneo, University of Michigan
Max Farrell, University of Michigan
Michael Jansson, University of California Berkeley

“Maximization by Parts in Semiparametric Models”
David Frazier, University of North Carolina

“Additive Nonparametric Regression in the Presence of Endogenous Regressors with Application to Child Care Use and Test Scores”
Deniz Ozabaci, State University of New York Binghamton
Daniel Henderson, University of Alabama
Liangjun Su, Singapore Management University

“Shrinkage Estimation and Inference for Models Defined by Conditional Moment Restrictions”
Andreas Tryphonides, University of Wisconsin Madison and European University Institute

“Efficient Estimation in Models with Independent Restrictions”
Alexandre Poirier, University of Iowa

Maple Room

Session 1B  Econometric Theory 1 (Kaplan, Lee, Cornea, Chalak, Cheng)

“IDEAL Inference on Conditional Quantiles via Interpolated Duals of Exact Analytic L-statistics”
David Kaplan, University of Missouri

“Bias Reduction in Local Polynomial Regression Estimation via Global Lipschitz Conditions”
Na Kyeong Lee, University of Colorado Boulder

“Approximating Moments by Nonlinear Transformations, with an Application to Resampling from Fat-tailed Distributions”
Karim M. Abadir, Imperial College London
Adriana Cornea, University of Exeter

“Identification of Average Effects under Magnitude and Sign Restrictions on Confounding”
Karim Chalak, Boston College

“Select the Valid and Relevant Moments: A One-Step Procedure for GMM with Many Moments”
Xu Cheng, University of Pennsylvania
Zhipeng Liao, University of California Los Angeles

Whittenberger

Session 1C  Macroeconomics (Jones, Michaud, Smith, Walker, Keating)

“The Asymmetric Effects of Uncertainty on Macroeconomic Activity”
Paul Jones, University of Alabama
Walter Enders, University of Alabama

“Incarceration and Low Skilled Labor Markets: A Macroeconomic Analysis”
Bulent Guler, Indiana University
Amanda Michaud, Indiana University

“House Prices, Big Banks and Big Cycles: A Structural Macroeconometric Analysis”
Andrew Lee Smith, University of Kansas

“No News is Good News”
Joonyoung Hur, California State University Northridge
Eric Leeper, Indiana University
Todd Walker, Indiana University

“What Do We Learn from Blanchard and Quah Decompositions of Output If Aggregate Demand May Not be Long-run Neutral?”
John Keating, University of Kansas

Walnut Room

Session 1D  Financial Econometrics 1 (Ahmad, Jahan-Parvar, Ma, Kim, Bao)

“Temporal Biases of Random Walk Processes and Implications for Asset Prices”
Yamin Ahmad, University of Wisconsin Whitewater
Ivan Paya, Lancaster University

“Downside and Upside Variance Risk-Premium”
Bruno Feunou, Bank of Canada
Mohammad Jahan-Parvar, Federal Reserve Board
Cedric Okou, Université du Québec à Montréal

“The Information in the Fourth Principal Component for Bond Risk Premia”
Xuyang Ma, University of Washington

“Mean Reversion and Unit Root in Diffusion Models”
Jihyun Kim, Indiana University
Joon Park, Indiana University

“Bias of the Mean Reversion Estimator in Continuous-Time Levy Processes”
Yong Bao, Purdue University  
Aman Ullah, University of California Riverside  
Yun Wang, University of International Business and Economics  
Jun Yu, Singapore Management University

Session 1E  Panel Data (Gu, Semykina, Wang, Webb, Cai)

“Unobserved Heterogeneity in Longitudinal Data: An Empirical Bayes Perspective”  
Jiaying Gu, University of Illinois Urbana-Champaign  
Roger Koenker, University of Illinois Urbana-Champaign

“Binary Response Panel Data Models with Sample Selection and Self Selection”  
Anastasia Semykina, Florida State University  
Jeffrey Wooldridge, Michigan State University

“Efficient Estimation for Nonparametric Regression with General Covariance: Application to Nonparametric Panel with Random Effects”  
Huashan Wang, University of California Riverside

“Wild Bootstrap Inference for Wildly Different Cluster Sizes”  
James MacKinnon, Queen’s University  
Matthew Webb, Queen’s University

“Quantile Panel Data Models with Partially Varying Coefficients: Estimating the Growth Effect of FDI”  
Zongwu Cai, University of Kansas and Xiamen University

2:40 - 3:00  Coffee Break

3:00 - 4:40  Contributed Session 2

Session 2A  Nonparametric Identification (Kim, Wei, Wu, Xu, Escanciano)

“Partial Identification of the Distribution of Treatment Effects Under Integral Restrictions”  
Ju Hyun Kim, Columbia University

“Semiparametric Inference of Risk Aversion in First-Price Auctions with Endogenous Entry”  
Jie Wei, University of California Riverside

“Partial Identification of Principal Stratum Treatment Effects”  
Yanqin Fan, Vanderbilt University  
Bryan Shepherd, Vanderbilt University  
Jisong Wu, Indiana University Purdue University Indianapolis

“Nonparametric Identification of Triangular models”  
Quang Vuong, New York University  
Haiqing Xu, University of Texas Austin

“On the Identification of Structural Linear Functionals”  
Juan Carlos Escanciano, Indiana University  
Wei Li, Indiana University

Session 2B  Dynamic Panel Models (Lee, Pakel, Verdier, Zirogiannis, Sul)
“Asymptotic Inference for Dynamic Panel Estimators of Infinite Order Autoregressive Processes”
Yoonjin Lee, Indiana University
Ryo Okui, Kyoto University
Mototsugu Shintani, Vanderbilt University

“Bias Reduction in Nonlinear and Dynamic Panels in the Presence of Cross-Section Dependence, with a GARCH Panel Application”
Cavit Pakel, Bilkent University

“Estimation of Dynamic Models of Panel Data with Cross-Sectional Dependence”
Valentin Verdier, Michigan State University

“Dynamic Factor Analysis for Large Panels”
Nikos Zirogiannis, Indiana University
Tripodis Yorghos, Boston University

“Spurious Cross Sectional Regressions”
Donggyu Sul, University of Texas Dallas

Whittenberger Session 2C  Commoditys (Evbuomwan, Fossati, Herrera, Traum, Bjørnland)

“Macroeconomic Impact of Oil Price Shocks on Oil Rich Economies: Evidence from Nigeria Using a Structural VAR Approach”
Osaretin Evbuomwan, Central Bank of Nigeria

“Output Growth and Commodity Prices in Latin America: What Has Changed?”
Sebastian Fossati, University of Alberta

“Oil Price Shocks and the U.S. Stock Market: Do Sign and Size Matter?”
Zeina Alsalman, Wayne State University
Ana Maria Herrera, University of Kentucky

“Time Varying Oil Price Volatility and Macroaggregates”
Nora Traum, North Carolina State University
Michael Plante, Federal Reserve Bank of Dallas

“Boom or Gloom? Examining the Dutch Disease in a Two-Speed Economy”
Hilde Bjørnland, BI Norwegian Business School and Norges Bank
Leif Anders Thorsrud, BI Norwegian Business School and Norges Bank

Walnut Room Session 2D  Financial Econometrics 2 (Sizova, Thompson, Yao, Prono, Rapach)

“Efficient Tests for Long-Run Predictability: Do Long-Run Relations Convey Extra Information?”
Natalia Sizova, Rice University

“Moving the Goalposts: Subjective Performance Benchmarks and the Aumann-Serrano Measure of Riskiness”
Christopher Bennett, Vanderbilt University
Brennan Thompson, Ryerson University

“Continuous and Jump Betas: Firm and Industry Level Evidence”
Mardi Dungey, University of Tasmania, Australian National University and University of Cambridge
Wenying Yao, University of Tasmania

“Simple Estimator for the GARCH(1,1) Model”
Todd Prono, American University

“Which Hedge Fund Styles Hedge Against Bad Times?”
Charles Cao, Pennsylvania State University
David Rapach, Saint Louis University
Guofu Zhou, Washington University in St. Louis

Oak Room

2E

Session 2E  Time Series 1 (Choi, Wang, Yang, Shintani, Kılıç)

“Regime Switching Model with Endogenous Autoregressive Latent Factor”
Yoosoon Chang, Indiana University
Yongok Choi, Indiana University
Joon Park, Indiana University

“A Simple Solution of the Imbalance Regression with Its Applications”
Cindy Shin-Huei Wang, Université Catholique de Louvain and National Tsing Hua University
Cheng Hsiao, University of Southern California, City University of Hong Kong and Xiamen University

“(Almost) Exactly Unbiased Estimation of Autocovariances of a Univariate Time Series with Unknown Mean”
Timothy Vogelsang, Michigan State University
Jingjing Yang, University of Nevada Reno

“Testing for a Unit Root Against Transitional Autoregressive Models”
Joon Park, Indiana University
Mototsugu Shintani, Vanderbilt University

“Tests for Predictability in Smooth Transition Predictive Regressions”
Rehim Kılıç, Federal Reserve Bank of Atlanta

4:40 - 6:20  Reception and Music Performance

Frangipani Room

My Romance
Richard Rodgers

Skylark
Hoagy Carmichael

June Lee – Piano

“Prologue: Si può? Si può?” from I Pagliacci
Ruggero Leoncavallo

Blue Mountain Ballads
Paul Bowles

“Thus saith the Lord/But who may abide” from Messiah
George Frideric Handel

Howard Swyers – Baritone

Paulette Davidson – Piano

My Foolish Heart

June Lee & Miles Burke Duo
Music by Victor Young

Miles Burke – Vocals
Words by Ned Washington

June Lee – Piano/Vocals

6:20 – 8:00  Conference Dinner

Tudor Room

South of the Border Buffet

Welcome Speech

Larry Singell – Dean, College of Arts and Sciences, Indiana University
Announcement for MEG 2014

Justin Tobias, Purdue University – Coordinator of MEG Meetings

8:00 - 8:50  After Dinner Speech

Tudor Room
“Sieve Inferences for Semi/Nonparametric Models”
Xiaohong Chen, Yale University

Day 2  October 26, 2013

7:30 - 8:20  Continental Breakfast

Frangipani Room

8:20 - 10:00  Contributed Session 3

Sassafras Room  Session 3A  Bayesian Econometrics 1 (Shang, McCracken, McFadden, Tan, Geweke)
3A

“Bayesian Hierarchical Modeling of MEAP Data in Michigan”
Shengwu Shang, Ball State University

“Evaluating Forecasts from Bayesian Vector Autoregressions Conditional on Policy Paths”
Todd Clark, Federal Reserve Bank of Cleveland
Michael McCracken, Federal Reserve Bank of St. Louis

“Climate Change and US Corn Yield Forecasts: A Dynamic Bayesian Approach”
Jonathan McFadden, Iowa State University
John Miranowski, Iowa State University

“A Minimal Econometric Interpretation for Monetary and Fiscal Policy Interactions”
Fei Tan, Indiana University

“Adaptive Sequential Posterior Simulators for Massively Parallel Computing Environments”
Garland Durham, Quantos Analytics, LLC
John Geweke, University of Technology Sydney, Erasmus University and University of Colorado

Maple Room  Session 3B  Microeconometrics (Kong, Song, Zhang, Lee)
3B

“Estimation of Treatment Effects under Multiple Equilibria in Repeated Public Good Experiments”
Jianning Kong, University of Texas Dallas
Donggyu Sul, University of Texas Dallas

“Estimating Production Functions When Capital Input is Measured with Error”
Kyoo-il Kim, University of Minnesota
Amil Petrin, University of Minnesota and NBER

Suyong Song, University of Wisconsin Milwaukee

“Distributional Regression Discontinuity: Theory and Empirical Examples”
Shu Shen, University of California Davis
Xiaohan Zhang, University of California Davis
“Partial Mean Processes with Generated Regressors: Continuous Treatment Effects and Nonseparable Model”
Ying-Ying Lee, Oxford University

Oak Room
Session 3C Empirical Macroeconomics (Byun, Baglan, Rangaraju, Wemy, Malikov)

“Heterogeneity in the Dynamic Effects of Uncertainty on Investment”
Sungje Byun, University of California San Diego
Soojin Jo, Bank of Canada

“Inflation and Growth in Developing Economies: A Semiparameric Panel Investigation”
Deniz Baglan, Howard University
Emre Yoldas, Board of Governors of the Federal Reserve System

“The State-Level Effects of Tax Foresight Shocks”
Ana Maria Herrera, University of Kentucky
Sandeep Rangaraju, University of Kentucky

Edouard Wemy, Emory University

“The State-Level Effects of Tax Foresight Shocks”
Ana Maria Herrera, University of Kentucky
Sandeep Rangaraju, University of Kentucky

Edouard Wemy, Emory University

Walnut Room
Session 3D Nonparametric Testing (Calhoun, Kheifets, Parker, Tao, Chen)

“An Improved Stepdown Method for Testing Families of One-sided Hypotheses”
Gray Calhoun, Iowa State University

“Model evaluation of the Fed monetary rules”
Igor Kheifets, New Economic School
Carlos Velasco, Universidad Carlos III de Madrid

“Improved Two-Sample Comparisons for Laboratory Data”
Jason Parker, University of Texas Dallas

“Empirical Likelihood Ratio Tests of Conditional Moment Restrictions with Unknown Functions”
Jing Tao, University of Wisconsin Madison

“Nonparametric Testing for Smooth Structural Changes in Panel Data Models”
Bin Chen, University of Rochester
Liquan Huang, University of Rochester

Persimmon Room
Session 3E Forecasting (Lu, Park, Sekhposyan, Zhang, Chauvet)

“Forecasting Output Growth During the Great Recession”
Marcelle Chauvet, University of California Riverside
Mi Emmy Lu, University of California Riverside
Simon Potter, Federal Reserve Bank of New York
“Multivariate Density Forecast Evaluation”
Stanley I.M. Ko, The Chinese University of Hong Kong
Sung Park, Chung-Ang University

Barbara Rossi, University of Pompeu Fabra, Barcelona GSE and CREI (Spain)
Tatevik Sekhposyan, Bank of Canada

“Estimation and Feasible Conditional Forecasts Properties from the Predictive Regressions”
Ru Zhang, University of California Riverside

“Real-Time Nowcasting of Nominal GDP”
William Barnett, University of Kansas
Marcelle Chauvet, University of California Riverside

10:00 - 10:20   Coffee Break
Frangipani Room

10:20 - 12:00  Contributed Session 4
Sassafras Room

Session 4A  Bayesian Econometrics 2 (Burda, Choi, Wohar, Yu, Chib)

“Copula Based Factorization in Bayesian Multivariate Infinite Mixture Models”
Martin Burda, University of Toronto
Artem Prokhorov, Concordia University and CIREQ

“Expert Information and Nonparametric Bayesian Inference of Rare Events”
Hwan-sik Choi, Binghamton University

“A Bayesian Analysis of Stock Price Decomposition”
Nathan Balke, Southern Methodist University and Federal Reserve Bank of Dallas
Jun Ma, University of Alabama
Mark Wohar, University of Nebraska Omaha

“Robust Deviance Information Criterion for Latent Variable Models”
Yong Li, Renmin University of China
Tao Zeng, Singapore Management University
Jun Yu, Singapore Management University

“Nonparametric Bayes Analysis of the Sharp RD Design”
Siddhartha Chib, Washington University in St. Louis
Edward Greenberg, Washington University in St. Louis

Maple Room

Session 4B  Games and Social Interactions (An, Blevins, Jing, Yang, Mele)

“Committee Decisions with Heterogeneous Tastes and Ideological Bias”
Yonghong An, University of Connecticut
Xu Tang, University of Pennsylvania

“Identification and Estimation of Continuous Time Dynamic Games”
Jason Blevins, The Ohio State University

“The Impact of Social Referrals on Consumer Conversion”
Hui Jing, Temple University
“Social Interactions and Private Information: A Game Theoretical Approach”
Chao Yang, The Ohio State University
Lung-Fei Lee, The Ohio State University
“Variational Inference for a Strategic Model of Social Interactions”
Angelo Mele, Johns Hopkins University

Session 4C  Macroeconometrics (Gafarov, Sakarya, Chen, Self)

“Identification in Dynamic Models Using Sign Restrictions”
Bulat Gafarov, Pennsylvania State University and National Research University Higher School of Economics
“The Econometrics of the Hodrick-Prescott Filter”
Robert de Jong, The Ohio State University
Neslihan Sakarya, The Ohio State University
“Likelihood Based Estimation and Inference on DSGE Models with Possible Identification Failure”
Linchun Chen, University of California San Diego
“Modeling Stock Market Asymmetric Stationarity”
James Self, Indiana University
Ike Mathur, Southern Illinois University Carbondale

Session 4D  Financial Econometrics 3 (Kim, Lugar, Chung, Jeong, Lam)

“Parametric Specification Test for Diffusion Processes”
Kun Ho Kim, Hanyang University
Ting Zhang, University of Iowa
Wei Biao Wu, University of Chicago
“Multivariate Tests of Mean-Variance Efficiency and Spanning with a Large Number of Assets and Time-varying Covariances”
Sermin Gungor, Bank of Canada
Richard Luger, Georgia State University
“Persistent Stationary Process”
Yoosoon Chang, Indiana University
Michael Chung, Indiana University
Joon Park, Indiana University
“Asymptotic Theory of Maximum Likelihood Estimator for Jump Diffusion Model”
Minsoo Jeong, Indiana University
Joon Park, Indiana University
“Long Run Stock Volatility: A Reinvestigation”
Pok-sang Lam, The Ohio State University
Ting Wu, Shanghai University of Finance and Economics

Session 4E  Structural Break (Aylar, Donayre, Meng, Shin, Wada)

“Tests for a Break in the Trend with Stationary or Integrated Shocks”
Emre Aylar, University of Washington
“To What Extent Can We Identify and Time Gradual Change?”
Luiggi Donayre, University of Minnesota Duluth
Neil Wilmot, University of Minnesota Duluth

“The Prebisch-Singer Hypothesis and Relative Commodity Prices: Further Evidence on Breaks and Trend Shifts”
Ming Meng, University of Alabama
Junsoo Lee, University of Alabama
James Payne, University of New Orleans

“The Lasso for High-Dimensional Regression with a Possible Change-point”
Sokbae Lee, Seoul National University and Cemmap
Myung Hwan Seo, London School of Economics
Youngki Shin, University of Western Ontario

“Measuring Business Cycles with Structural Breaks and Outliers: Applications to International Data”
Tatsuma Wada, Wayne State University
Pierre Perron, Boston University

12:00 - 1:20   Buffet Lunch
Tudor Room
Assorted Deli Sandwiches, Fruits, Chips and Desserts

1:20 - 3:00   Contributed Session 5
Sassafras Room
Session 5A   Econometric Theory 2 (Chaudhuri, DiTraglia, Kashaev, Ma, Calonico)

“A Note on Efficiency Gains from Auxiliary Samples”
Saraswata Chaudhuri, University of North Carolina Chapel Hill

“A Generalized Focused Information Criterion for GMM Model and Moment Selection”
Francis DiTraglia, University of Pennsylvania

“Parametric Estimation of Binary Models with Contaminated Controls”
Nail Kashaev, Pennsylvania State University

“Validity of Pseudo-Observation Adjustment to Empirical Likelihood Based Methods for Conditional Moment Restriction Models”
Jun Ma, University of British Columbia

“Identifying Distributional Effects of Teachers and Peers in Nonseparable Models”
Sebastian Calonico, University of Michigan

Maple Room
Session 5B   Applied Microeconomics (Lin, Ma, Jung, Shaw, Tran)

“Do State Non-Group Health Market Regulations Affect Early Retirement?”
LeeKai Lin, Indiana University

“The Effect of Medicaid Smoking Cessation Coverage on Smoking Deterrent Prescriptions”
Jie Ma, Indiana University

“The Impact of College Education on Labor Market Outcomes: New Evidence Using a College Expansion by a Military Coup in South Korea”
Haeil Jung, Indiana University
Maureen Pirog, Indiana University
Sang Kyoo Lee, Indiana University

“The Determinants of Educational Corruption”
Philip Shaw, Fordham University

“The Impact of Legal Enforcement: An Analysis of Corporate Tax Aggressiveness after an Audit”
Jason DeBacker, Middle Tennessee State University
Bradley Heim, Indiana University

Ahn Tran, Indiana University
Alexander Yuskavage, U.S. Department of the Treasury

Oak Room

Session 5C  Monetary-Fiscal Policy (Owyang, Panovska, Wang, Yang, Leeper)

“Countercyclical Policy and the Speed of Recovery After Recessions”
Neville Francis, University of North Carolina Chapel Hill
Laura Jackson, University of North Carolina Chapel Hill
Michael Owyang, Federal Reserve Bank of St. Louis

“The Asymmetric Effects of Fiscal Stimulus and Austerity Across the Business Cycle”
Steven Fazzari, Washington University in St. Louis
James Morley, University of New South Wales

Irina Panovska, Lehigh University

“Fiscal Stimulus or Fiscal Austerity? Public Investment, Public Consumption, Tax, and Multiplier”
Shu-Ling Wang, Indiana University

“Estimation and Inference with Weak Identification of Forecast-Based Monetary Policy Reaction Function”
Ke-Li Xu, Texas A&M University

Jui-Chung Yang, Texas A&M University

“Analyzing Fiscal Sustainability”
Huixin Bi, Bank of Canada

Erie Leeper, Indiana University, Monash University and NBER

Walnut Room

Session 5D  Applied Econometrics (Zhou, Park, Effraimidis, Hong)

Xiaoyang Li, Cheung Kong Graduate School of Business
John McHale, National University of Ireland

Xuan Zhou, Indiana University

“Identification of the Generalized Roy Model with an Application to Panel Data Models”
Byoung Park, State University of New York Albany

“Nonparametric Regression under Fixed and Random Censoring With an Application to Wind Power Producing Modelling and Forecasting”
Christian Dahl, University of Southern Denmark

Georgios Effraimidis, University of Southern Denmark

“Market Structure and Cost Pass-Through in Retail”
Gee Hee Hong, Bank of Canada
Nicholas Li, University of Toronto
Session 5E  Unit Root and Cointegration (Miller, Rho, Sinclair, Tieslau, Lee)

“Testing for Cointegration with Temporally Aggregated and Mixed-frequency Time Series”
Eric Ghysels, CEPR and University of North Carolina Chapel Hill
J. Isaac Miller, University of Missouri

“Unit Root Testing with Piecewise Locally Stationary Errors”
Yeonwoo Rho, University of Illinois Urbana-Champaign
Xiaofeng Shao, University of Illinois Urbana-Champaign

“Testing Stationarity for Unobserved Components Models”
James Morley, University of New South Wales
Irina Panovska, Washington University in St. Louis
Tara Sinclair, George Washington University

“More Powerful LM Unit Root Tests with Non-normal Errors”
Ming Meng, University of Alabama
Kyungso Im, Federal Deposit Insurance Corporation
Junsoo Lee, University of Alabama
Margie Tieslau, University of North Texas

“Johansen-Type Cointegration Tests with a Fourier Function”
Walter Enders, University of Alabama
Junsoo Lee, University of Alabama

3:00 - 3:20   Coffee Break
Conference Lounge

3:20 - 5:00   Contributed Session 6
Sassafras Room  Session 6A  IV and Control Function (Kang, Keay, Smart, Yildiz, Galvao)

“Choosing the Set of Instruments among Many and Possibly Invalid Instruments”
Byunghoon Kang, University of Wisconsin Madison

“Relative Efficiency of One-Step and Two-Step Estimators in Nonlinear Models”
Myoung-Jin Keay, Georgia Southern University

“On Control Function Methods when the Reduced Form Has Random Coefficients”
Francis Smart, Michigan State University
Jeffrey Wooldridge, Michigan State University

“A Discontinuity Test for Identification in Nonlinear Models with Endogeneity”
Carolina Caetano, University of Rochester
Christoph Rothe, Columbia University
Nese Yildiz, University of Rochester

“Modeling Endogeneity Bias Using Observables”
Antonio Galvao, University of Iowa
Gabriel Montes-Roja, City University London
Suyong Song, University of Wisconsin Milwaukee

Maple Room  Session 6B  Health Economics (Akosa Antwi, Freedman, Moriya, Simon, Zhao)
“Does Access to Health Insurance Increase Utilization of Medical Care? Evidence from the 2010 ACA Extension of Health Insurance to Young Adults”
Yaa Akosa Antwi, Indiana University - Purdue University Indianapolis
Asako Moriya, Indiana University
Kosali Simon, Indiana University and NBER

“Are There Heterogeneous Effects of Electronic Medical Records Adoption on Patient Health Outcomes?”
Seth Freedman, Indiana University
Haizhen Lin, Indiana University
Jeffrey Prince, Indiana University

“Impact of Premium Subsidies on the Take-up of Health Insurance: Evidence from the 2009 American Recovery and Reinvestment Act”
Asako Moriya, Indiana University
Kosali Simon, Indiana University and NBER

“The Impact of the Great Recession on Birthrates and Infant Health in the U.S.”
Aparna Lhila, Central Michigan University
John Cawley, Cornell University and NBER
Kosali Simon, Indiana University and NBER

“Patient Safety in Hospitals – A Bayesian Analysis of Unobservable Risk Factors”
Xiaohui Zhang, Monash University
Katharina Hauck, Imperial College London
Xueyan Zhao, Monash University

Oak Room  Session 6C  Policy (Jin, Keinsley, Boulware, Olson)

“Roll-over Risk, Corporate Debt Maturity and Cash Holdings”
Hao Jin, Indiana University

“Decomposing Government Deficits”
Andrew Keinsley, University of Kansas
Shu Wu, University of Kansas

Karl David Boulware, University of Alabama
Jun Ma, University of Alabama
Robert Reed, University of Alabama

“The Bundesbank, European Monetary Integration, and the Great Moderation in Europe”
Eric Olson, Pepperdine University

Walnut Room  Session 6D  Financial Markets (Odonkor, Owusu Takyi, Sekkel, Zimmer, Vivian)

“Risk-taking, Ownership and Excess Reserves in the Ghanaian Banking System”
Theodora Akweley Odonkor, University of Professional Studies Accra
Bright Addiyiah Osei, University of Professional Studies Accra
Bo Sjö, Linköping University

“Determinants of Financial Development in Ghana”
Paul Owusu Takyi, All Nations University College
“Balance Sheets of Financial Intermediaries: Do They Forecast Economic Activity?”
Rodrigo Sekkel, Bank of Canada

“Analyzing Comovements in Housing Prices using Vine Copulas”
David Zimmer, Western Kentucky University

“Forecasting Asian Market Returns: Bagging or Combining?”
Steven Jordan, Econometric Solutions
Andrew Vivian, Loughborough University
Mark Wohar, University of Nebraska Omaha and Loughborough University

Persimmon Room  Session 6E  Time Series 2 (Lin, Liu, Cheng, Li, Park)
6E

“Asymptotic Optimal Averaging Weight Selection for Predictions in Autoregressions”
Tzu-Chi Lin, University of Wisconsin Madison

“Markov-Switching Quantile Autoregression”
Xiaochun Liu, Emory University

“A Note on MAC-Mallows Model Averaging Autocorrelation Correlated Estimator”
Tzu-Chang Cheng, University of Illinois Urbana-Champaign
Ching-Kang Ing, Academia Sinica
Shu-Hui Yu, National University of Kaohsiung

“Block Bootstrap Prediction Intervals for Autoregression”
Jing Li, Miami University

“Regressions at High Frequencies”
Joon Park, Indiana University

5:00   End of Conference

6:00 - 9:00   Post-Conference Dinner at Residence of Yoosoon Chang and Joon Park
Address:  3604 East William Court, Bloomington, IN 47401