

Semiparametric and Nonparametric Methods in Econometrics

April 05 - April 10

MEALS

*Breakfast (Buffet): 7:00–9:30 am, Sally Borden Building, Monday–Friday

*Lunch (Buffet): 11:30 am–1:30 pm, Sally Borden Building, Monday–Friday

*Dinner (Buffet): 5:30–7:30 pm, Sally Borden Building, Sunday–Thursday

Coffee Breaks: As per daily schedule, 2nd floor lounge, Corbett Hall

***Please remember to scan your meal card at the host/hostess station in the dining room for each meal.**

MEETING ROOMS

All lectures will be held in Max Bell 159 (Max Bell Building accessible by walkway on 2nd floor of Corbett Hall). LCD projector, overhead projectors and blackboards are available for presentations.

Please note that the meeting space designated for BIRS is the lower level of Max Bell, Rooms 155–159. Please respect that all other space has been contracted to other Banff Centre guests, including any Food and Beverage in those areas.

SCHEDULE

Sunday

16:00 Check-in begins (Front Desk - Professional Development Centre - open 24 hours)

17:30–19:30 Buffet Dinner, Sally Borden Building

20:00 Informal gathering in 2nd floor lounge, Corbett Hall

Beverages and small assortment of snacks available on a cash honour-system.

Monday

7:00–8:45 Breakfast

8:45–9:00 Introduction and Welcome to BIRS by BIRS Station Manager, Max Bell 159

9:00–10:00 Peter Bickel: Efficient estimation in ICA and ICA-like models.

10:00–10:30 Coffee Break, 2nd floor lounge, Corbett Hall

10:30–11:30 Vladimir Spokoiny: Non-Gaussian component analysis

11:30–13:00 Lunch

13:00–14:00 Guided Tour of The Banff Centre; meet in the 2nd floor lounge, Corbett Hall

14:00–15:00 Peter Robinson: Asymptotic Theory for Nonparametric and Semiparametric Estimation with Spatial Data

15:00–15:30 Coffee Break, 2nd floor lounge, Corbett Hall

15:30–16:00 Ingrid van Keilegom: Semiparametric modeling and estimation of the dispersion function in regression

16:00–16:20 Break

16:20–16:50 Christoph Rothe:

16:50–17:10 Break

17:10–17:40 Anna Simoni: On the regularization power of the prior distribution in linear ill-posed inverse problems

17:40–19:30 Dinner

Tuesday

- 7:00–8:45** Breakfast
- 9:00–10:00** Don Andrews: Inference based on conditional moment inequalities
- 10:00–10:30** Coffee Break, 2nd floor lounge, Corbett Hall
- 10:30–11:30** Rosa Matzkin: Estimation of Nonparametric Models with Simultaneity
- 11:30–13:00** Lunch
- 13:45** Group Photo; meet on the front steps of Corbett Hall
- 14:00–15:00** Xiaohong Chen: On sieve MD estimation of functionals of nonparametric conditional moment models
- 15:00–15:30** Coffee Break, 2nd floor lounge, Corbett Hall
- 15:30–16:00** Arthur Lewbel: Identifying the returns to lying when the truth is unobserved.
- 16:00–16:30** Jean-Pierre Florens: Robust Estimation of conditional extreme values
- 16:30–17:00** Yuichi Kitamura: On Robust Estimation of Moment Condition Models with Dependent Data
- 17:00–17:20** Break
- 17:20–17:50** Tatiana Komarova: Quantile Uncorrelation and Instrumental Regression
- 17:50–19:30** Dinner

Wednesday

- 7:00–9:00** Breakfast
- 9:00–10:00** Whitney Newey: Identification and estimation of marginal effects in nonlinear panel models
- 10:00–10:30** Coffee Break, 2nd floor lounge, Corbett Hall
- 10:30–11:30** Sebastian van Belleghem: Functional Linear Instrumental Regression
- 11:30–13:30** Lunch
- Free Afternoon / Hike
- 17:30–19:30** Dinner

Thursday

- 7:00–9:00** Breakfast
- 9:00–10:00** Aad van der Vaart: Gaussian process priors in nonparametric and semiparametric estimation
- 10:00–10:30** Coffee Break, 2nd floor lounge, Corbett Hall
- 10:30–11:30** Blaise Melly:
- 11:30–13:00** Lunch
- 14:00–14:30** Simon Lee: Identification in Accelerated Failure Time Competing Risks Models
- 14:30–15:00** Hidehiko Ichimura: Identification and Estimation of Nonparametric Transformation Model
- 15:00–15:30** Coffee Break, 2nd floor lounge, Corbett Hall
- 15:30–16:00** Yoon Jae Whang: Nonparametric Tests of Conditional Treatment Effects
- 16:00–16:20** Break
- 16:20–16:50** Anne Vanhems: Nonparametric estimation of Exact consumer surplus with endogeneity in price
- 16:50–17:10** Break
- 17:10–17:40** S.T. Srisuma: Semiparametric Estimation of Markov Decision Processes with Continuous State Space
- 17:40–19:30** Dinner

Friday

7:00–9:00 Breakfast

9:00–10.00 Dennis Kristensen: Testing conditional factor models

10:00–10.30 Coffee Break, 2nd floor lounge, Corbett Hall

10:30–11.30 Irene Gijbels: Nonparametric partial-frontier estimation: robustness and efficiency

11:30–13:30 Lunch

Checkout by 12 noon.

** 5-day workshops are welcome to use the BIRS facilities (2nd Floor Lounge, Max Bell Meeting Rooms, Reading Room) until 3 pm on Friday, although participants are still required to checkout of the guest rooms by 12 noon. **