

BİLKENT ANNUAL SUMMER WORKSHOP IN ECONOMICS



2013 Theme: ECONOMETRIC THEORY AND APPLICATIONS

BİLKENT UNIVERSITY DEPARTMENT OF ECONOMICS

JULY 1 - 2, 2013

July 1st, 2013

Session 1:

- 8:50 - 09:00 Welcome speech
- 09:00 - 10:00 **Elie Tamer** (Northwestern University)
Default Bayesian Inference in a Class of Partially Identified Models
- 10:00 - 10:20 Coffee Break
- 10:20 - 10:50 **Neşe Yıldız** (Rochester University)
A Discontinuity Test for Identification in Nonlinear Models with Endogeneity
- 10:55 - 11:25 **Haiqing Xu** (University of Texas at Austin)
Rationalization and Nonparametric Identification of Discrete Games with Correlated Types
- 11:30 - 12:00 **Rami Tabri** (University of Sydney)
Uniformly Consistent Empirical Likelihood Estimation Subject to a Continuum of Unconditional Moment Inequalities
- 12:05 - 13:45 Lunch Break

Session 2:

- 13:45 - 14:15 **Mehmet Caner** (North Carolina State University)
Oracle Inequalities for Convex Loss in High Dimensional Cases
- 14:20 - 14:50 **Mika Meitz** (Koç University)
A Gaussian Mixture Autoregressive Model for Univariate Time Series
- 14:55 - 15:15 Coffee Break
- 15:15 - 15:45 **Shin Kanaya** (University of Aarhus)
Nonparametric Estimation for Mixed-Frequency Time Series

15:50 - Trip to Old City and Dinner at Zenger Pasha Manor

July 2nd, 2013

Session 3:

- 09:00 - 10:00 **Whitney Newey** (Massachusetts Institute of Technology)
Individual Heterogeneity and Average Welfare
- 10:00 - 10:20 Coffee Break
- 10:20 - 10:50 **Semih Tümen** (Central Bank of Turkey)
Racial Differences in Match Qualities
- 10:55 - 11:25 **Ayşe Özgür Pehlivan** (Bilkent University)
Nonparametric Identification and Estimation of Productivity Distributions and Trade Costs
- 11:30 - 12:00 **Cavit Pakel** (Bilkent University)
Bias Reduction in Nonlinear and Dynamic Panels in the Presence of Cross-Section Dependence, with a GARCH Panel Application
- 12:05 - 13:25 Lunch Break

Session 4:

- 13:25 - 14:25 **Daron Acemoğlu** (Massachusetts Institute of Technology)
Innovation, Reallocation and Growth
- 14:25 - 14:45 Coffee Break
- 14:50 - 15:20 **Taner Yiğit** (Bilkent University)
Shortfalls of Random Coefficient Models: Is There a Cure?
- 15:25 - 15:55 **Murat Kırdar** (Middle East Technical University)
Quasi-Experimental Impact Estimates of Immigrant Labor Supply Shocks: the Role of Treatment and Comparison Group Matching and Relative Skill Composition
- 16:00 - 16:30 **Refet Gürkaynak** (Bilkent University)
Judging the DSGE Model by its Forecast
- 16:45 - 19:00 Trip to Anatolian Civilizations Museum
- 19:05 - Conference Dinner at Trilye

Practical Issues

1. Registration is free but required! Slots will be allocated on first-registered first-served basis. Registration deadline is June 28th. Interested colleagues should send an e-mail to Mrs. Nilgun Corapcioglu at nilgunc@bilkent.edu.tr to register.
2. All sessions will take place in Bilkent, Mithat Çoruh amphitheater. Refreshments will be served outside of the conference hall.
3. Invited speeches will be one hour long including a short (5 minutes) Q&A session at the end.
4. Regular sessions will be 1 hour and 45 minutes long. Each presentation will take at most 30 minutes, which are followed by a short (5 minutes) Q&A session. The last speaker of each session is, by default, the chair of the session, who will be responsible for checking the time.
5. To enhance further discussions, we place frequent 30 min. coffee breaks. The brevity of the lunch on July 2nd is to allow time for the museum visit.
6. Participation in lunches and the workshop dinner is free for workshop speakers. Other participants are welcome to participate at their own expenses. Please mention in your registration e-mail whether you want to participate in the workshop dinner or not. This is important for us to reserve sufficiently many seats for dinner.
7. We have limited number of dormitory rooms, which we can allocate to student participants from outside of Ankara. Please mention in your registration e-mail whether you will need an accommodation or not.
8. For any other questions you have, you can contact Mrs. Nilgun Corapcioglu (nilgunc@bilkent.edu.tr) or Dr. Taner Yigit (tyigit@bilkent.edu.tr).