

27th Annual Meeting of the  
Midwest Econometrics Group

M E G

October 20 and 21, 2017

Memorial Student Center  
Texas A&M University

ANNUAL MEETING OF THE MIDWEST ECONOMETRICS GROUP

Mentoring Workshop for Junior Female Economists

Thursday, October 19

6:30pm Networking Dinner Café Eccell | 979.599.7929  
4401 Texas Avenue | College Station

Friday, October 20

8:00-8:30am Breakfast and Introduction of Mentee-Mentor Pairs  
8:30-10:10am Mentoring Session I MSC 2500  
*Chair: Yoosoon Chang*

“Relaxing Conditional Independence in a Semi-Parametric Binary Response Model”  
Alyssa Carlson, Michigan State University  
*Mentor/Discussant: Xiaoxia Shi, University of Wisconsin at Madison*

“The Factor Analytical Approach in Near Unit Root Panels”  
Milda Nokute, Lund University  
*Mentor/Discussant: Elena Pesavento, Emory University*

“Fixed-B Asymptotic Theory for the Dependent Wild Bootstrap”  
Yeonwoo Rho, Michigan Technological University  
*Mentor/Discussant: Barbara Rossi, Universitat Pompeu Fabra*

“Control Function Estimation of Spatial Error Models with Endogeneity”  
Riju Joshi, Michigan State University  
*Mentor/Discussant: Cindy Wang, National Tsing Hua University*

10:25-11:40am Mentoring Session II MSC 2500  
*Chair: Elena Pesavento*

“A Simple Semiparametric Estimation of Partially Linear Conditional Quantile Regression Models”  
Xueqing Karen Yan, Texas A&M University  
*Mentor/Discussant: Yoosoon Chang, Indiana University*

“Rising Wage Inequality and Human Capital Investment”  
Carolyn Sloane, University of California at Riverside  
*Mentor/Discussant: Ana Maria Herrera, University of Kentucky*

“Holding Up Half the Sky? The Impact of Labor Market Restructuring on the Gender Inequality in Labor”  
Xuejing Sharon Zuo, University of Houston  
*Mentor/Discussant: Hilde Bjørnland, BI Norwegian Business School*

ANNUAL MEETING OF THE MIDWEST ECONOMETRICS GROUP

Friday, October 20

11:15-12:15pm Registration and Lunch MSC 2400 and 2401

12:15-12:30pm Introduction

12:30-1:45pm Keynote I MSC 2400

“Economic Predictions with Big Data: The Illusion of Sparsity”  
Domenico Giannone, Federal Reserve Bank of New York  
*Authors: Domenico Giannone, Michele Lenza, Giorgio Primiceri*

2:00- 3:45pm Parallels I

Empirical and Structural Models MSC 2500  
*Chair: Zheng Li*

“A Dynamic Discrete Choice Model of Reverse Mortgage Borrower Behavior”  
*Presenter: Jason Blevins, Ohio State University*  
*Authors: Jason Blevins, Wei Shi, Donald Haurin, Stephanie Moulton*

“Subjective Beliefs and Dynamics of Drug Compliance”  
*Presenter: Yonghong An, Texas A&M University*  
*Authors: Yonghong An, Yingyao Hu, Jian Ni*

“Selective Entry in Auctions: Estimation and Evidence”  
*Presenter and Author: Yunmi Kong, Rice University*

“The Incentive Game under Target Effect in the Ride-Sharing Market: Theory & Evidence”  
*Presenter: Zheng Li, North Carolina State University*  
*Authors: Xirong Chen, Zheng Li, Liu Ming, Weiming Zhu*

Commodity Prices and Macroeconomy MSC 2501  
*Chair: Ana Maria Herrera*

“Dynamic Factors and Climate Uncertainty in Global Commodity Market”  
*Presenter and Author: Kyungsik Nam, University of Missouri at Columbia*

“The Impact of U.S. Supply Shocks on the Global Oil Price”  
*Presenter and Author: Thomas Gundersen, BI Norwegian Business School*

“Supple Flexibility in the Shale Patch: Evidence from North Dakota”  
*Presenter: Hilde Bjørnland, BI Norwegian Business School and Norges Bank*  
*Authors: Hilde Bjørnland, Frode Martin Nordvik, Maximilian Rohrer*

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ANNUAL MEETING OF THE MIDWEST ECONOMETRIC SGROUP

"The Role of Oil Supply Shocks on the U.S. Economic Activity: What Have We Learned?"

*Presenter:* Ana Maria Herrera, University of Kentucky  
*Authors:* Ana Maria Herrera, Sandeep Kumar Rangaraju

MSC 2502

Finance I

*Chair:* Sung Je Byun

"Risk, Ambiguity, and Time-Varying Stochastic Volatility"

*Presenter:* Hagen Kim, Texas A&M University  
*Authors:* Hagen Kim, Joon Park

"Consumption CAPM Under Heterogeneous Preferences"

*Presenter:* Min Cui, Indiana University  
*Authors:* Yoosoon Chang, Min Cui, Joon Park

"Implied Volatility Estimation via L-1 Trend Filtering"

*Presenter:* Pablo Crespo, City University of New York  
*Authors:* Pablo Crespo, Ta-Cheng Huang

"Real Risk or Paper Risk? Mis-measured Factors, Granular Measurement Errors, and Empirical Tests"

*Presenter:* Sung Je Byun, Federal Reserve Bank of Dallas  
*Authors:* Sung Je Byun, Lawrence Schmidt

Semi- and Non- Parametric Models

*Chair:* Nadine McCloud

MSC 2503

"Inference in Non-Parametric/Semi-Parametric Moment Equality Models with Shape Restrictions"

*Presenter and Author:* Yu Zhu, Bank of Canada

"Relaxing Conditional Independence in a Semi-Parametric Binary Response Model"

*Presenter and Author:* Alyssa Carlson, Michigan State University

"Nonparametric Instrumental Variable Identification and Estimation of Binary Response Models"

*Presenter:* Samuele Centorrino, Stony Brook University  
*Authors:* Samuele Centorrino, Jean-Pierre Florens

"Calculating Degrees of Freedom in Multivariate Local Polynomial Regression"

*Presenter:* Nadine McCloud, University of the West Indies  
*Authors:* Nadine McCloud, Christopher Parmeter

ANNUAL MEETING OF THE MIDWEST ECONOMETRICS GROUP

Inequality I

MSC 2504

*Chair:* Li Tan

"Holding Up Half the Sky? The Impact of Labor Market Restructuring on the Gender Inequality in Labor"

*Presenter and Author:* Xuejing Sharon Zuo, University of Houston

"Counterfactual Analysis of Intergenerational Income Mobility"

*Presenter:* Brantly Callaway, Temple University  
*Authors:* Brantly Callaway, Weige Huang

"Is India's Largest Workfare Program Successfully Challenging its Historical Inequalities?"

*Presenter and Author:* Kartik Misra, University of Massachusetts at Amherst

"Imputing Top-Coded Income Data in Longitudinal Surveys"

*Presenter and Author:* Li Tan, University of Missouri at Columbia

4:00-5:45pm      Parallels II

Identification in Economic Models

MSC 2500

*Chair:* Daiqiang Zhang

"Identification and Estimation of Electoral Model and Ballot Stuffing"

*Presenter and Author:* Anastasia Burkovskaya, University of Sydney

"An Empirical Study of College Admission with Endogenous Priorities"

*Presenter and Author:* Alper Arslan, Vanderbilt University

"Multiple Treatments with Strategic Interaction"

*Presenter and Author:* Sukjin Han, University of Texas at Austin

"Econometrics of Multi-Period Simple Contracts"

*Presenter:* Daiqiang Zhang, SUNY Albany  
*Authors:* Yonghong An, Shengjie Hong, Daiqiang Zhang

Macro-Finance

MSC 2501

*Chair:* Dennis Jansen

"What Drives Interbank Loans? Evidence from Canada"

*Presenter:* Narayan Bulusu, Bank of Canada  
*Author:* Narayan Bulusu, Pierre Guérin

"Sovereign Risk and Fiscal (In)attention: A Look at the U.S. State Default of 1840s"

*Presenter:* Huixin Bi, Federal Reserve Bank of Kansas City  
*Authors:* Huixin Bi, Nora Traum

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"Understanding the Relationship between Public and Private Commercial Real Estate Markets"

*Presenter and Author:* N. Kundan Kishor, University of Wisconsin at Milwaukee

"Housing Price Bubbles in the USA"

*Presenter:* Dennis Jansen, Texas A&M University

*Authors:* Michael Bradley, Dennis Jansen

Models with Latent Variables

MSC 2502

*Chair:* Ta-Cheng Huang

"Control Function Estimation of Spatial Error Models with Endogeneity"

*Presenter and Author:* Riju Joshi, Michigan State University

"Misclassification Errors of Subjective Well-Being: A New Approach to Mapping Happiness"

*Presenter:* Yinjunjie Zhang, Texas A&M University

*Authors:* Yinjunjie Zhang, Zhicheng Phil Xu, Marco Palma

"Measurement Error without Exclusion: the Returns to College Selectivity and Characteristics"

*Presenter:* Karim Chalak, University of Virginia

*Authors:* Karim Chalak, Daniel Kim

"Testing for Unobserved Heterogeneous Treatment Effects"

*Presenter:* Ta-Cheng Huang, Texas A&M and Texas State Universities

*Authors:* Yu-Chin Hsu, Ta-Cheng Huang, Haiqiang Xu

Quantile Regressions

MSC 2503

*Chair:* Xueqing Karen Yan

"Smoothed Instrumental Variables Quantile Regression with Estimation of Quantile Euler Equations"

*Presenter:* David Kaplan, University of Missouri at Columbia

*Authors:* Luciano de Castro, Antonio Galvao, David Kaplan

"Nonparametric Tests for Significance of Variables in Quantile Regression Models"

*Presenter and Author:* Sungwon Lee, University of Texas at Austin

"Common Correlated Effects Estimation of Heterogeneous Dynamic Panel Quantile Regression Models"

*Presenter:* Carlos Lamarche, University of Kentucky

*Authors:* Matthew Harding, Carlos Lamarche, M. Hashem Pesaran

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ANNUAL MEETING OF THE MIDWEST ECONOMETRICS GROUP

"A Simple Semiparametric Estimation of Partially Linear Conditional Quantile Regression Models"

*Presenter and Author:* Xueqing Karen Yan, Texas A&M University

Regime Switches and GMM

MSC 2504

*Chair:* Jungbin Hwang

"Regime Switches with Random Threshold– A General Framework in Nonlinear Time Series Modeling"

*Presenter:* Peng Shen, Indiana University

*Authors:* Joon Park, Peng Shen

"Asymptotic Properties of the Maximum Likelihood Estimator in Regime Switching Econometric Models"

*Presenter:* Katsumi Shimotsu, University of Tokyo

*Authors:* Hiroyuki Kasahara, Katsumi Shimotsu

"Inference for Iterated GMM under Misspecification and Clustering"

*Presenter:* Seojeong Lee, University of New South Wales

*Authors:* Bruce Hansen, Seojeong Lee

"Simple and Trustworthy Cluster-Robust GMM Inference"

*Presenter:* Jungbin Hwang, University of Connecticut

*Authors:* Jungbin Hwang

*The reception and dinner will take place in the Statesman I of the George hotel.*

6:00pm Reception

7:00pm Dinner

The Statesman I  
The George  
180 Century Square  
College Station  
979.485.5368

ANNUAL MEETING OF THE MIDWEST ECONOMETRICS GROUP

Saturday, October 21

8:30-9:45 am Keynote II MSC 2400

“The Effects of Conventional and Unconventional Monetary Policy: A New Identification Procedure”

Barbara Rossi, ICREA– Universitat Pompeu Fabra, GSE and CREI

Authors: Atsushi Inoue, Barbara Rossi

10:00-11:45am Parallels III

Finance II MSC 2400

Chair: Jing Li

“Inference of Long-Run Predictability”

Presenter and Author: Keli Xu, Indiana University

“Unit Root, Mean Reversion and Nonstationarity in Financial Time Series”

Presenter: Joon Park, Indiana University

Authors: Jihyun Kim, Joon Park

“Rethinking Cointegration and the Expectation Hypothesis of the Term Structure”

Presenter: Jing Li, Miami University

Authors: Jing Li, George Davis

Regression Discontinuity Design MSC 2500

Chair: Marinho Bertanha

“A Correction for RD Designs with Multiple Mismeasurement Types in the Running Variable”

Presenter: Otavio Bartalotti, Iowa State University

Authors: Otavio Bartalotti, Quentin Brummet, Steven Dieterle

“Regression Discontinuity with Spatial Dependence”

Presenter: Beau Sauley, University of Cincinnati

Author: Gary Cornwall, Beau Sauley

“Regression Discontinuity Designs Using Covariates”

Presenter: Sebastian Calonico, University of Miami

Authors: Sebastian Calonico, Matias Cattaneo, Max Farrell, Rocio Titiunik

“Impossible Inference in Econometrics: Theory and Applications”

Presenter: Marinho Bertanha, University of Notre Dame

Authors: Marinho Bertanha, Marcelo Moreira

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Forecasting MSC 2501

Chair: Feng Liu

“Time-varying Uncertainty and Exchange Rate Predictability”

Presenter: Knut Are Aastveit, Norges Bank and BI Norwegian Business School

Authors: Knut Are Aastveit, Francesco Ravazzolo, Herman van Dijk

“The Real-Time Properties of the Bank of Canada’s Staff Output Gap Estimates”

Presenter: Rodrigo Sekkel, Bank of Canada

Authors: Julien Champagne, Guillaume Poulin-Bellisle, Rodrigo Sekkel

“Financial Nowcasts and Their Usefulness in Macroeconomic Forecasting”

Presenter: Saeed Zaman, Federal Reserve Bank of Cleveland

Authors: Edward Knotek II, Saeed Zaman

“Improving the Power of the Diebold-Mariano-West Test for Least Squares Predictions”

Presenter: Feng Liu, University of Mississippi

Authors: Walter Mayer, Feng Liu, Xin Dang

Panel Data I MSC 2502

Chair: Jessie Coe

“Should We Use IV to Estimate Dynamic Linear Probability Models with Fixed Effects?”

Presenter and Author: Andrew Adrian Pua, Xiamen University

“Half-Panel Jackknife Fixed Effects Estimation of Panels with Weakly Exogenous Regressors”

Presenter: Alexander Chudik, Federal Reserve Bank of Dallas

Authors: Alexander Chudik, M. Hasem Pesaran, Jui-Chang Yang

“Identification and Estimation of Panel Data Models with Group Structures”

Presenter: Qiankun Zhou, Louisiana State University

Authors: Ruiqi Liu, Anton Schick, Zuofeng Shang, Yonghui Zhang, Qiankin Zhou

“Linear Panel Model with a Random Item Non-Response”

Presenter and Author: Jessie Coe, University of Texas at Austin

Monetary and Fiscal Policy MSC 2503

Chair: Sandeep Kumar Rangaraju

“A Structural Investigation of Monetary Policy Shifts”

Presenter: Xin Wei, Indiana University

Authors: Yoosoon Chang, Fei Tan, Xin Wei

“Monetary Policy and Welfare Issues in the Economy with Shifting Trend Inflation”

Presenter and Author: Ha Le Thanh, National Graduate Institute for Policy Studies

Continued on next page

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"Tax News in Recessions and Expansions"

*Presenter:* Sandeep Rangaraju, Weber State University  
*Authors:* Ana Maria Herrera, Sandeep Kumar Rangaraju

Public Economics

*Chair:* Martijn Van Hasselt

MSC 2504

"Does Youth Training Lead to Better Job Quality? Evidence from Job Corps"

*Presenter:* German Blanco, Illinois State University  
*Authors:* German Blanco, Alfonso Flores-Lagunes

"Incentives for Girls and Gender Bias in India"

*Presenter and Author:* Uttara Balakrishnan, University of Maryland

"The Effects of Highly-Publicized Police Use-of-Force on Policing, Trust, and Crime"

*Presenter:* Wei Long, Tulane University  
*Authors:* Cheng Cheng, Wei Long

"Troubled in School: Does Parental Involvement Matter for Adolescents?"

*Presenter:* Martijn Van Hasselt, University of North Carolina at Greensboro  
*Authors:* Jonathan Norris, Matijn Van Hasselt

11:45-1:15pm Lunch

Simpson Drill Field

1:15-3:00pm Parallels IV

Social Networks

*Chair:* Sida Peng, Microsoft Research

MSC 2500

"Identification and Estimation of Peer Effects in Social Network with Measurement Error"

*Presenter and Author:* Wenzheng Gao, Texas A&M University

"Semiparametric Estimation of Network Formation Models with Homophily and Degree Heterogeneity"

*Presenter and Author:* Peter Toth, University of Texas at Austin

"Role of Peer Effects in Social Protest"

*Presenter:* Huibin Weng, University of Cincinnati  
*Authors:* Olivier Parent, Huibin Weng, Abdallah Zouache

"Heterogeneous Endogenous Effects in Networks"

*Presenter and Author:* Sida Peng, Microsoft Research

ANNUAL MEETING OF THE MIDWEST ECONOMETRICS GROUP

Large Dimensional Models

MSC 2501

*Chair:* Fei Tan

"Networks and Factor Analysis"

*Presenter:* R. Andrew Butters, Indiana University  
*Authors:* Scott Brave, R. Andrew Butters

"Lasso Variable Selection in Predictive Mixed-Frequency Models"

*Presenter and Author:* Clément Marsilli, Banque de France

"Regime Switching Models with Multiple Dynamic Factors"

*Presenter:* Shi Qui, Indiana University  
*Authors:* Yoosoon Chang, Joon Park, Shi Qui

"Bayesian Analysis of High-Dimensional DSGE Models"

*Presenter:* Fei Tan, St. Louis University  
*Authors:* Siddhartha Chib, Fei Tan

Business Cycles

MSC 2502

*Chair:* Richard Ashley

"The Dynamics of Labor Reallocation under Uncertainty"

*Presenter:* Justin Lee, Federal Reserve Bank of Dallas  
*Authors:* Soojin Jo, Justin Lee

"Quantile-Based Asymmetric Dynamics of the Real GDP Growth"

*Presenter and Author:* Xiaochun Liu, University of Alabama

"Generalized Band Spectrum Estimation of the New Keynesian Phillips Curve"

*Presenter:* Junjie Guo, Indiana University  
*Authors:* Jinho Choi, Juan Carlos Escanciano, Junjie Guo

"New Results on the Undesirability of Bandpass Filtering Dynamic Regression Models, with a Proposed Solution"

*Presenter:* Richard Ashley, Virginia Tech  
*Authors:* Richard Ashley, Randall Verbrugge

Panel Data II

MSC 2503

*Chair:* Cindy S. H. Wang

"The Factor Analytical Approach in Near Unit Root Panels"

*Presenter:* Milda Norkute, Lund University  
*Authors:* Milda Norkute, Joakim Westerlund

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ANNUAL MEETING OF THE MIDWEST ECONOMETRICS GROUP

"Uniform Inference for Conditional Factor Models with Instrumental and Idiosyncratic Betas"

*Presenter:* Xiye Yang, Rutgers University

*Authors:* Yuan Liao, Xiye Yang

"A Unified Approach on the Local Power of LLC and IPS Tests"

*Presenter and Author:* Zhongwen Liang, SUNY Albany

"Contagion, Systemic Risk and Diagnostic Tests in Large Mixed Panels"

*Presenter:* Cindy S.H. Wang, CORE UC Louvain and National Tsing Hua University

*Authors:* Cindy S.H. Wang, Cheng Hsiao, Hao-Hsiang Yang

Spatial Analyses

MSC 2504

*Chair:* J. Isaac Miller

"A Matrix Exponential Spatial Panel Model with Heterogeneous Coefficients"

*Presenter:* James LeSage, Texas State University

*Authors:* James LeSage, Yao-Yu Chih

"Adaptive Estimation of Pure Spatial Models"

*Presenter:* Jungyoon Lee, Royal Holloway- University of London

*Authors:* Jungyoon Lee, Peter Robinson

"Misspecification Testing in Spatial Autoregressive Models"

*Presenter:* Francesca Rossi, University of Verona

*Authors:* Jungyoon Lee, Peter Phillips, Francesca Rossi

"Local Climate Sensitivity: A Statistical Approach for a Spatially Heterogeneous Planet"

*Presenter and Author:* J. Isaac Miller, University of Missouri at Columbia

3:15-5:00pm      Parallels V

Treatment Effects

MSC 2500

*Chair:* Tymon Sloczynski

"Inference on Breakdown Frontiers"

*Presenter:* Alexandre Poirier, University of Iowa

*Authors:* Matthew Masten, Alexandre Poirier

"Specification Tests for the Propensity Score"

*Presenter:* Pedro Sant'Anna, Vanderbilt University

*Authors:* Pedro Sant'Anna, Xiaojun Song

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"Instrument Validity in Local Average Treatment Effect Models"

*Presenter and Author:* Zhenting Sun, University of California at San Diego

"Mostly Harmless Simulations? On the Internal Validity of Empirical Monte Carlo Studies"

*Presenter:* Tymon Sloczynski, Brandeis University

*Authors:* Arun Advani, Tymon Sloczynski

News, Uncertainty, and Monetary Policy

MSC 2501

*Chair:* Tatevik Sekhposyan

"Agnosticism in the Relationship between

Monetary Policy Shocks and Market Interest Rates"

*Presenter and Author:* Victor Valcarcel, University of Texas at Dallas

"Monetary Policy News and Systemic Risk at the Zero Lower Bound"

*Presenter and Author:* Pavel Kapinos, Federal Reserve Bank of Dallas

"Monetary Shock Measurement and Stock Markets"

*Presenter:* Arabinda Basistha, West Virginia University

*Authors:* Arabinda Basistha and Richard Startz

"Asymmetries in Monetary Policy Uncertainty: New Evidence from Financial Forecasts"

*Presenter:* Tatevik Sekhposyan, Texas A&M University

*Authors:* Tatjana Dahlhaus, Tatevik Sekhposyan

Inequality II

MSC 2502

*Chair:* Yoosoon Chang

"Rising Wage Inequality and Human Capital Investment"

*Presenter:* Carolyn Sloane, University of California at Riverside

*Authors:* Lancelot Henry de Frahan, Carolyn Sloane

"Geographic Inequality of Economic Well-Being Among U.S. Cities: Evidence from Micro Panel Data"

*Presenter:* Chi-Young Choi, University of Texas at Arlington

*Authors:* Chi-Young Choi, Alexander Chudik

"Identifying and Estimating the Long-Run Effect of Income Distribution on Aggregate Consumption"

*Presenter:* Yoosoon Chang, Indiana University

*Authors:* Yoosoon Chang, Changsik Kim, Hwagyun Kim

## ANNUAL MEETING OF THE MIDWEST ECONOMETRICS GROUP

### Bootstrap

MSC 2503

*Chair:* Zheng Fang

*"Validity of Wild Bootstrap Inference with Clustered Errors"*

*Presenter:* Antoine Djogbenou, Queen's University

*Authors:* Antoine Djogbenou, James MacKinnon, Morten Nielsen

*"Fixed-B Asymptotic Theory for the Dependent Wild Bootstrap"*

*Presenter and Author:* Yeonwoo Rho, Michigan Technological University

*"A Unified Robust Bootstrap Method for Sharp/Fuzzy Mean/  
Quantile Regression Discontinuity/Kink Designs"*

*Presenter:* Yuya Sasaki, Vanderbilt University

*Authors:* Harold Chang, Yu-Chin Hsu, Yuya Sasaki

*"Improved Inference on the Rank of a Matrix with Applications  
to IV and Cointegration Models"*

*Presenter:* Zheng Fang, Texas A&M University

*Authors:* Qihui Cheng, Zheng Fang

### Special Topics

MSC 2504

*Chair:* Donggyu Sul

*"A Competing Risks Model with Time-Varying Heterogeneity  
and Simultaneous Failure"*

*Presenter and Author:* Ruixian Liu, Emory University

*"Nonparametric Bayesian Inference on Stochastic Dominance"*

*Presenter and Author:* Longhao Zhuo, University of Missouri at Columbia

*"Revisiting Simpson's Paradox: A Statistical Misspecification Perspective"*

*Presenter and Author:* Aris Spanos, Virginia Tech

*"Weak Sigma Convergence: Theory and Applications"*

*Presenter:* Donggyu Sul, University of Texas at Dallas

*Authors:* Jianning Kong, Peter Phillips, Donggyu Sul

5:15pm

Dinner

Simpson Drill Field

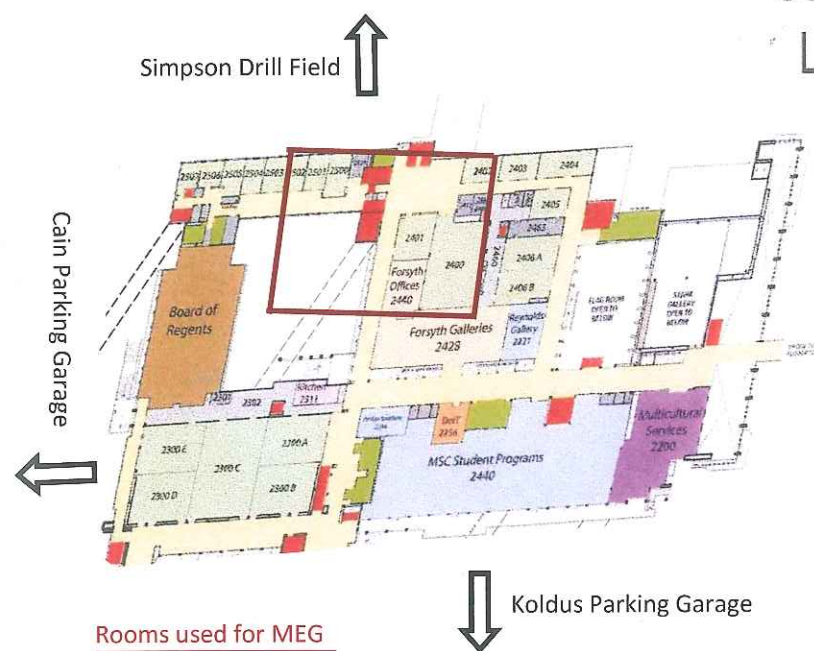
## ANNUAL MEETING OF THE MIDWEST ECONOMETRICS GROUP

### Wi-Fi

- Choose the TAMU\_Visitor network from the list of available networks on your device.
- You will be asked to enter an email address and a 24-hour password.
- Enter your full name, mobile telephone number, and email address in the fields provided. Click the box next to "I accept the terms of use" and then click 'Register'.
- You will receive both an email and a text message with your TAMU\_Visitor username and password.
- Enter the provided username and password.
- After a successful connection, you will be taken to the Texas A&M University website.
- You may close this connection browser window and use your device normally.
- Eduroam accounts can also be used at Texas A&M.

### Memorial Student Center (MSC)

Second  
Level

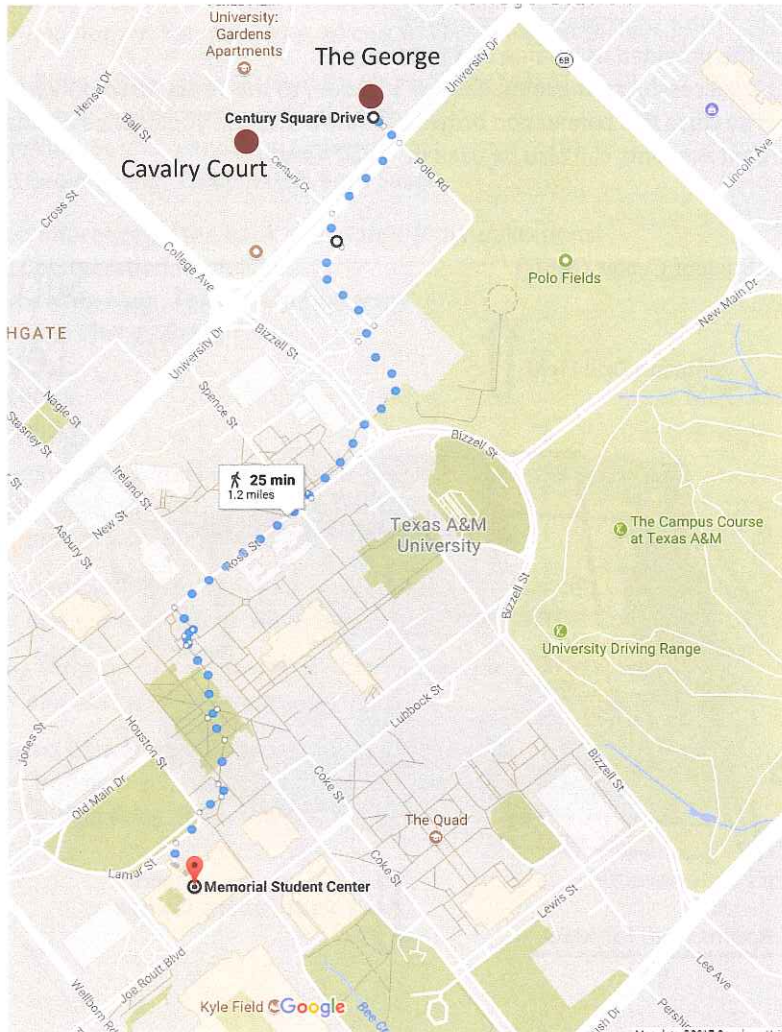




## ANNUAL MEETING OF THE MIDWEST ECONOMETRICS GROUP

Hotels: The George and Cavalry Court

Both hotels are a 20-30 minute walk through campus from the MSC.



## ANNUAL MEETING OF THE MIDWEST ECONOMETRICS GROUP

### Parking

Cain and Koldus Parking Garages are both located near the Memorial Student Center (MSC). Garage parking validation is available on a limited basis.

To validate parking:

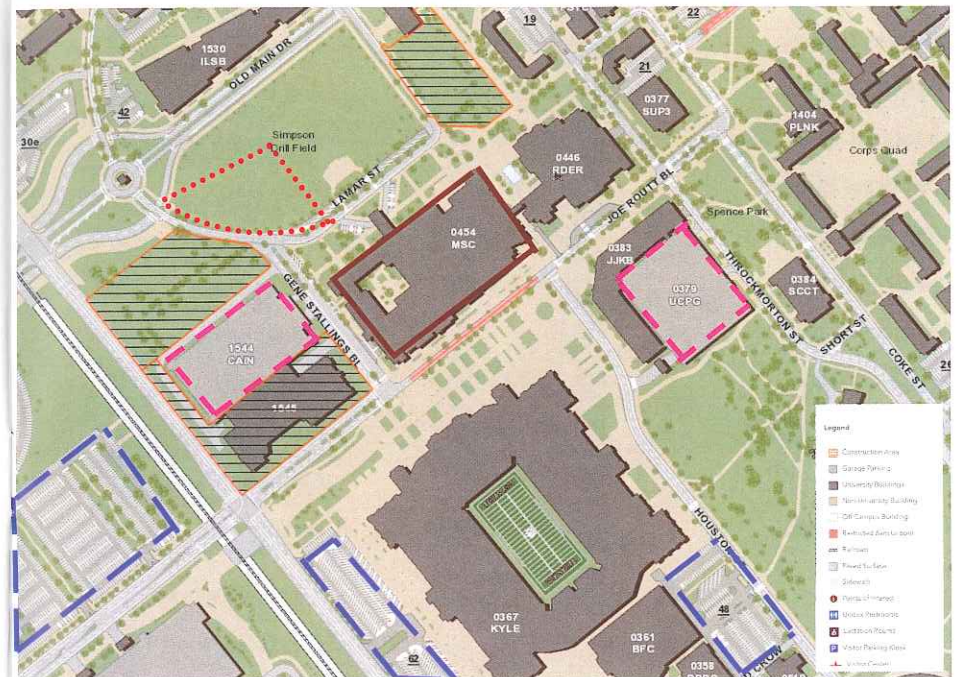
- Pull a white ticket at the gate upon garage entry.
- Ask for green validation ticket at the registration table in MSC.
- Do not exchange tickets.
- When exiting garage, insert white garage ticket at exit gate.
- Insert green ticket when rate is displayed.
- Charge will be validated and you may exit.

Garage Parking

Free parking Saturday

Memorial Student Center

Simpson Drill Field



Attendees

Knut Are Aastveit	Chi-Young Choi	N. Kundan Kishor
Alper Arslan	Alexander Chudik	Brendan Kline
Richard Ashley	Jessie Coe	Yunmi Kong
Xiaoxiao Bai	Pablo Crespo	Jihun Kwak
Uttara Balakrishnan	Min Cui	Carlos Lamarche
Otavio Bartalotti	Antoine Djogbenou	Ha Le Thanh
Arabinda Basistha	Dunpei Gan	Jungyoon Lee
Marinho Bertanha	Wenzheng Gao	Justin Lee
Huixin Bi	Domenico Giannone	Seojeong Lee
Hilde Bjørnland	Thomas Gundersen	Sungwon Lee
German Blanco	Junjie Guo	James LeSage
Jason Blevins	Minyu Han	Chaojun Li
Michael Bradley	Sukjin Han	Zheng Li
Narayan Bulusu	Ana Maria Herrera	Jing Li
Anastasia Burkovskaya	Aoyu Hou	Zhongwen Liang
R. Andrew Butters	Mingze Huang	Yuan Liao
Sung Je Byun	Ta-Cheng Huang	Feng Liu
Brantly Callaway	Jungbin Hwang	Ruixan Liu
Sebastian Calonica	Fei Jia	Xiaochun Liu
Alyssa Carlson	Riju Joshi	Wei Long
Samuele Centorrino	Pavel Kapinos	Eunseong Mark Ma
Karim Chalak	David Kaplan	Clément Marsilli
Yoosoon Chang	Katherine Keisler	Nadine McCloud
Yao-Yu Chih	Hagen Kim	

J. Isaac Miller	Aris Spanos
Kartik Misra	Donggyu Sul
Chris Murray	Zhenting Sun
Kyungsik Nam	Li Tan
Milda Norkute	Fei Tan
Joon Park	Margie Tieslau
Sida Peng	Peter Toth
Elena Pesavento	Victor Valcarecel
Alexandre Poirier	Martijn Van Hasselt
Andrew Adrian Pua	Cindy Wang
Shi Qiu	Kaixi Wang
Sandeep Kumar Rangaraju	Ying Wang
Yeonwoo Rho	Xin Wei
Daniel Romo	Huibin Weng
Barbara Rossi	Keli Xu
Francesca Rossi	Xueqing Karen Yan
Pedro Sant'Anna	Xiye Yang
Yuya Sasaki	Saeed Zaman
Beau Sauley	Daiqiang Zhang
Rodrigo Sekkel	Yinjunjie Zhang
Peng Shen	Naibao Zhao
Xiaoxia Shi	Li Zheng
Katsumi Shimotsu	Qiankun Zhou
Natalia Sizova	Yu Zhu
Carolyn Sloane	Longhao Zhuo
Tymon Sloczynski	Xuejing Sharon Zuo

## Conference Hosts

Yonghong An

Zheng Fang

Dennis Jansen

Qi Li

Jason Lindo

Tatevik Sekhposyan

Sarah Zubairy

Support from the following institutions is appreciated.

**STATA**<sup>®</sup>



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**APPLIED ECONOMETRICS**



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