

Centre for Panel Data Analysis (PanDA) & 9th York Econometrics Symposium 2016

Recent Developments in Panel Data Analysis

11-12 July 2016

The Auditorium
Alcuin Research Resource Centre
University of York

Organizers: Yongcheol Shin, Vanessa Smith and Takashi Yamagata

Programme

Monday 11th July

11:00 Registration and Coffee (ARRC Auditorium Foyer)

11:25 Welcome

11:30 - 13:15: Session 1 (Chair: Takashi Yamagata, University of York)

11:30 Hashem Pesaran (University of Southern California and Trinity College, Cambridge)
"Double-Question Survey Measures for the Analysis of Financial Bubbles and Crashes"

12:30 Yongcheol Shin (University of York)
"The Euro Effects on Intra-EU Trade Flows and Balances: Evidence from the Cross Sectionally Correlated Panel Gravity Models"

13:15 Lunch (ARRC Auditorium Foyer)

14:00 - 15:30: Session 2 (Chair: Yongcheol Shin, University of York)

14:00 Joachim Westerlund (Lund University)
"Point Optimal Panel Unit Root Testing with Covariates"

14:45 Ryo Okui (Kyoto University)
"Confidence Set for Group Memberships"

15:30 Coffee Break (ARRC Auditorium Foyer)

16:00 - 17:30: Session 3 (Chair: Vanessa Smith, University of York)

16:00 Martin Weidner (UCL)
"Panel Quantile Effects via Distribution Regression"

16:45 Andreea Halunga (University of Bath)
"A Heteroskedasticity Robust Breusch-Pagan Test for Contemporaneous Correlation in Dynamic Panel Data Models"

19:30 Dinner at Walmgate Ale House & Bistro

Tuesday 12th July

10:00 - 11:30: Session 4 (Chair: Takashi Yamagata, University of York)

10:00 Arthur van Soest (Tilburg University)

“Home Production and Retirement in Couples: A Panel Data Analysis”

10:45 Emma Tominey (University of York)

“The Family Peer Effect on Mothers' Labour Supply”

11:30 Coffee Break (ARRC Auditorium Foyer)

12:00 – 13:00: Session 5 (Chair: Yongcheol Shin, University of York)

12:00 George Kapetanios (King's College London)

“Multi-dimensional Heterogeneous Panel Data Models with Hierarchical Multi-factor Error Structure”

13:00 Closing Remarks

13:10 Lunch (AEC Room 202, Staff Room)

14:30 End of Conference

Participation (including coffees and lunches) is open and free of charge, but registration is essential. If you wish to register, please email [Mrs Annette Johnson](mailto:Mrs.Annette.Johnson) by Friday the 1st of July 2016. Dinner is by invitation only.