CONFERENCE ON SHAPE RESTRICTIONS IN NON-AND SEMIPARAMETRIC ESTIMATION OF ECONOMETRIC MODELS

This conference is co-sponsored by the Center for Econometrics at Northwestern University and the Centre for Microdata Methods and Practice (Cemmap) at University College London. It will take place on Nov. 5-6, 2010. The conference will take place at Northwestern University in Evanston, IL.

The motivation for the conference is that economic theory does not provide parametric specifications for econometric models but often provides shape restrictions such as monotonicity, convexity or concavity, and the Slutsky condition. The conference will explore the uses of these restrictions in identification, estimation, inference, and testing. Possible topics for presentations include

1. The use of shape restrictions to achieve identification or partial identification.

2. The use of shape restrictions to increase estimation efficiency.

3. Methods for testing shape restrictions empirically.

4. Applications involving the use of shape restrictions.

CONFERENCE PROGRAM

CONFERENCE ON "SHAPE RESTRICTIONS IN NON- AND SEMIPARAMETRIC ESTIMATION OF ECONOMETRIC MODELS"

Northwestern University
Room 3245 Arthur Andersen Hall
2001 Sheridan Road, Evanston, IL
November 5-6, 2010

<u>Friday, November 5</u>

9:00 - 9:20 Registration

9:20 – 9:30 Opening remarks

9:30 – 10:15 Andrew Chesher (University College London): Shape Restrictions in the Analysis of Set Identifying Models

10:15 – 11:00 Dennis Kristensen (Columbia University): Stochastic Demand and Revealed Preference

11:00 – 11:30 BREAK

11:30 – 12:15 Jon A. Wellner (University of Washington): Nonparametric Estimation of Log Concave Densities

12:15 – 1:00 Lutz Duembgen (University of Bern): Monotonicity and Log-Concavity Constraints in Non- and Semiparametric Regression

1:00 – 2:00 LUNCH

2:00 – 2:45 Matthias Parey (University of Essex): Semi-Nonparametric Estimation of a Nonseparable Demand Function under Shape Restrictions

2:45 – 3:30 Anne Vanhems (Toulouse Business School): Welfare Analysis Using Nonseparable Models

3:30 – 4:00 BREAK

4:00 – 4:45 Rosa Matzkin (UCLA): Estimation in Simultaneous Equations Using Shape Restrictions

Saturday, November 6

9:30 – 10:15	Roger Koenker (University of Illinois): Quasi-Concave Density Estimation
10:15 – 11:00	Holger Dette (Ruhr University Bochum): New Estimators of the Pickands Dependence Function and a Test for Extreme Value Dependence
11:00 – 11:30	BREAK
11:30 – 12:15	Enno Mammen (University of Mannheim): Confidence Regions for Level Sets of Nonparametric Curves
12:15 – 1:15	LUNCH
1:15 – 2:00	Juan Carlos Escanciano (Indiana University): Nonparametric Tests for Conditional Inequality Restrictions
2:00 – 2:45	Stefan Hoderlein (Boston College): Testing Multivariate Economic Restrictions using Quantiles: The Example of Slutsky Negative Semidefiniteness
2:45 – 3:00	BREAK
3:00 - 3:45	Vladimir Spokoiny (WIAS): Semidefinite Optimization in Instrumental Variable Estimation with Shape Constraints

3:45: Conference ends

LIST OF PARTICIPANTS

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