

Workshop 'Pietro Balestra' on recent developments in panel data econometrics

Università della Svizzera Italiana (USI), Lugano, Switzerland, auditorium, June 14 and 15, 2015

*** 14 June 2015**

09:00-09:30 – Registration and welcome speeches

09:30–10:45 – Session 1

C. Hsiao (U. of Southern California): Statistical Inference for Dynamic Panel Models

I. Fernandez-Val (Boston University): Individual and Time Fixed Effects in Nonlinear Panel Models with large N, T

10:45-11:15 – Coffee break

11:15-12:30 – Session 2: Spatial panels

G. Arbia (U. Cattolica del Sacro Cuore, and USI Lugano) Testing the Significance of Impact Measures in Spatial Panel Data Models

P. Egger (ETH Zurich): Spatial Panel Data Estimation with Time-invariant Variables

12:30–14:00 – Lunch break

14:00–15:15 – Session 3: Empirical analysis with panel data

P. Sevestre (Aix-Marseille School of Economics): Producers' rational inattention and price stickiness: an inflated ordered probit approach

F. Carlevato (Uni Geneva): The Demand for Drinking Water in the Island of Reunion: What Can We Learn from the Econometric Analysis of Panel Data Provided by Volunteer Households?

15:15-15:45 – Coffee Break

15:45-17:00 – Session 4: Nonlinear panel models with fixed effects

K. Jochmans (Science Po Paris): Profile-score Adjustments for Incidental-Parameter Problems

D. Wilhelm (UCL London): Nonlinearities and Measurement Error in Investment Regressions

*** 15 June 2015**

08:30–09:45 – Session 5: Factor panel models

P. Gagliardini (USI Lugano): A Diagnostic Criterion for Approximate Factor Structure.

G. Urga (Cass Business School): Structural Breaks and Covariance Stability in Panel Models

10:00-10:45 - Session 6

P. Martinoli (USI Lugano, president)

M. Baranzini (USI Lugano, emeritus professor): The legacy of Pietro Balestra

10:45-11:15 – Coffee break

11:15-12:30 – Session 7

J. Krishnakumar (Uni Geneva): Panel Discrete Choice Models with Random Effects

M. Lechner (Uni St. Gallen): Sports and Labour Market Outcomes: Evidence from Canadian Panel Data