Hi-Stat 研究集会： Hitotsubashi Conference on Econometrics 2007
日　時　　11 月 24 日（土），25 日 （日）
場　所　　マーキュリータワー 3201
幹　事　　山本　拓[経済学研究科](yamamoto@econ.hit-u.ac.jp)
　　　　　黒住英司[経済学研究科](kurozumi@econ.hit-u.ac.jp)

Program: November 24, 2007

Opening address 10:00-10:05 Taku Yamamoto (Hitotsubashi University)

Session 1: 10:05-11:50 Chair: Yukinobu Kitamura (Hitotsubashi University)

1. Kaddour Hadri (Durham University)
"Panel Data Unit Root Test with Fixed T Dimension"
2. Kazuhiko Hayakawa (JSPS Post Doctoral Fellow/Hitotsubashi University)
"A Simple Efficient Instrumental Variable Estimator in Panel AR(p) Models"
3. Daiji Kawaguchi (Hitotsubashi University) and Hirokatsu Asano (Asia University)
"Male-Female Wage and Productivity Differentials: A Structural Approach Using Japanese Firm-level Panel Data"

Lunch 11:50-13:20

Session 2: 13:20-15:05 Chair: Yoichi Arai (University of Tokyo)

4. Daisuke Nagakura (Institute for Monetary and Economic Studies, Bank of Japan)
"Testing for Coefficient Stability of AR(1) Model When the Null is an Integrated or a Stationary Process"
5. Atsushi Nishio (Meijigakuin University) "Testing for a Unit Root in the Frequency Domain"
6. Eiji Kurozumi (Hitotsubashi University) "Asymptotic Properties of the Efficient Estimators for Cointegrating Regression Models with Serially Dependent Errors"

Coffee Break (15 minutes: 15:05-15:20)

Session 3: 15:20-17:55 Chair: Katsuto Tanaka (Hitotsubashi University)

7. Zhongjun Qu (Boston University) and Pierre Perron (Boston University)
"Stochastic Volatility Model with a Level Shift Component"
8. Masato Ubukata (Osaka University) "Finite Sample Analysis of Integrated Covariance Estimators in the Presence of Noise"

Coffee Break (15 minutes: 16:30-16:45)

9. Yuichi Kitamura (Yale University) and Eric Gautier (ENSAE) "Nonparametric Estimation in Random Coefficients Binary Choice Models"
10. In Choi (Hong Kong University of Science and Technology)
"Efficient Estimation of Factor Models"

Reception: 18:15-20:15 Mercury Hall (7th floor of Mercury Tower)

Program: November 25, 2007

Session 4: 9:20-11:55 Chair: Daiji Kawaguchi (Hitotsubashi University)

11. Yuzo Honda (Osaka University) and Kazuyuki Suzuki (Meiji University) "Is Cash Flow a Proxy for Financing Constraints in the Investment Equation? The Case of Unlisted Japanese Firms"
12. Don Heon Kim (Korea University) "What is an Oil Shock? Panel Data Evidence"

Coffee Break (15 minutes: 10:30-10:45)

13. Yukinobu Kitamura (Hitotsubashi University) "Dynamic Consumption Behavior: Evidence from Japanese Household Panel Data"
14. Joon Y. Park (Texas A&M University) and Mototsugu Shintani (Vanderbilt University and Bank of Japan) "A Stochastic Dominance Analysis of High-Frequency Data With An Application to The International Diversification Puzzle"

Lunch 11:55-13:20

Session 5: 13:20-16:30 Chair: Naoto Kunitomo (University of Tokyo)

15. Guido Kuersteiner (University of California, Davis) and Ryo Okui (Hong Kong University of Science and Technology) "Estimator Averaging for Two Stage Least Squares"
16. Satoshi Myojo (National Institute of Science and Technology Policy) and Yuichiro Kanazawa (University of Tsukuba) "On Asymptotic Properties of the Parameters of Differentiated Product Demand and Supply Systems When Demographically-Categorized Purchasing Pattern Data are Available"
17. Koiti Yano (Financial Services Agency, Govenment of Japan) and Naoyuki Yoshino (Keio University) "Japanese Monetary Policy Reaction Function and Time-Varying Structural Vector Autoregressions: A Monte Carlo Particle Filtering Approach"

Coffee Break (15 minutes: 15:05-15:20)

18. Yoichi Arai (University of Tokyo) and Hidehiko Ichimura (University of Tokyo) "Program Evaluation with Continuous Treatment under Monotonicity Restriction"
19. Kannika Danrinplasit (University of Southern California), Cheng Hsiao (University of Southern California), and Xueyan Zhao(Monash University) "Decriminalization and Marijuana Smoking Prevalence: Evidence from Australia"

Closing address: 16:30-16:35 Eiji Kurozumi (Hitotsubashi University)

Organizers:
Taku Yamamoto (Hitotsubashi University) Chair,
Eiji Kurozumi (Hitotsubashi University), Hajime Wago (Kyoto Sangyo University)

Sponsors:
* 21st Century COE Project "Research Unit for Statistical Analysis for Social Sciences (Hi-Stat)," Hitotsubashi University.
* JSPS Research Grant (A) No. 17203016 (Principal: T. Yamamoto).
* Section on Econometrics and Financial Econometrics, Japan Statistical Society.