2016 Japan-Korea Allied Conference in Econometrics

November 19, 2016

MT3302 on Mercury Tower

Hitotsubashi University

Supported by

- Korean Econometric Society
- Hitotsubashi University
- Hitotsubashi University International Seminar

Program

(35minutes presentation for each, including discussions)

Opening address (9:10-9:15): Eiji Kurozumi, Hitotsubashi University

Session I (9:15-11:15)

Chair: Yohei Yamamoto, Hitotsubashi University

- Daisuke Yamazaki, JSPS research fellowship (9:30-10:05)
  "An Improved Test for Cross-Section Independence in Panel Data Models with Serially Correlated Errors"
- Hyun Hak Kim, Kookmin University (10:05-10:40)
  "Methods for Pastcasting, Nowcasting and Forecasting Using Factor-MIDAS with an Application to Real-Time Korean GDP"
- Ryo Okui, Kyoto University (10:40-11:15)
  "Confidence Set for Group Membership"

Break (11:15-11:25)

Session II (11:25-12:35)

Chair: Kazuhiko Hayakawa, Hiroshima University

- Yohei Yamamoto, Hitotsubashi University (11:25-12:00)
  "Testing for Speculative Bubbles in Large-Dimensional Financial Panel Data Sets"
- Heejoon Han, Sungkyunkwan University (12:00-12:35)
  "Quantile Dependence between Stock Markets and Its Application in Volatility Forecasting"

Lunch (12:35-13:35)

Session III (13:35-15:20)

Chair: In Choi, Sogang University

- Takahide Yanagi, Hitotsubashi University (13:35-14:10)
  "Inference on Local Average Treatment Effects for Misclassified Treatment"
- Soondong Hong, Sungkyunkwan University (14:10-14:45)
  "World Income Inequality and Effect of Top Income Share"
- Hiroshi Yamada, Hiroshima University (14:45-15:20)
  "Quantile Hodrick-Prescott Filtering"

Break (15:20-15:30)

Session IV (15:30-16:40)

Chair: Heejoon Han, Sungkyunkwan University

- Dukpa Kim, Korea University (15:30-16:05)
  "Inference Related to Locally Ordered and Common Breaks in a Multivariate System with Joined Segmented Trends"
- Eiji Kurozumi, Hitotsubashi University (16:05-16:40)
  "Confidence Sets for the Break Date in Cointegrating Regressions"

Break (16:40-16:50)

Session V (16:50-18:00)

Chair: Dukpa Kim, Korea University

- In Choi, Sogang University (16:50-17:25)
  "Cross-sectional Maximum Likelihood and Bias-corrected Pooled Least Squares Estimators for Dynamic Panels with Short T"
- Kazuhiko Hayakawa, Hiroshima University (17:25-18:00)
  "Double Filter Instrumental Variable Estimation of Panel Data Models with Weakly Exogenous Variables"

Announcement (18:00-18:05): In Choi, Sogang University

Free discussion (18:30-20:30)

Chair: Katsuto Tanaka, Gakushuin University