

**1st Annual Doctoral Workshop in Applied Econometrics
Ryerson University, April 13, 2013**

Program

N.B. Unless otherwise noted, all events will be held in TRS1-147 (Ted Rogers School of Management, 55 Dundas West).

10:20 – 12:00 Session 1

“Tertiary Education Choices as Response to New Unexpected Information”

Joniada Milla (Guelph)

Discussant: **Victor Aguirregabiria** (Toronto)

“Belief Differences and Investment Allocation”

Ding Ding (Toronto)

Discussant: **Alex Maynard** (Guelph)

“Necessary and Sufficient Conditions for Identification and Estimability of Linear Parameters”

Jean-Marie Dufour (McGill) and **Xin Liang** (McGill)

Discussant: **Victor Aguirregabiria** (Toronto)

12:00 – 13:20 Lunch (Mr. Greenjeans, Toronto Eaton Centre, 220 Yonge)

13:20 – 15:00 Session 2

“Recent approaches to Modeling Commodity Prices”

Paul Karapanagiotidis (Toronto)

Discussant: **Cathy Ning** (Ryerson)

“The Road to Maturation”

Eric H. Mak (Toronto)

Discussant: **Min Seong Kim** (Ryerson)

“Dynamic Panels with MIDAS Covariates: Estimation and Fit”

Lynda Khalaf (Carleton), Maral Kichian (Bank of Canada),

Charles Saunders (Carleton) and Marcel Voia (Carleton)

Discussant: **Martin Burda** (Toronto)

15:00 – 15:20 Coffee break

15:20 – 17:00 Session 3

“Seasonality in Dynamic Consumer Inventory Models”

Avery Haviv (Toronto)

Discussant: **Brennan Thompson** (Ryerson)

“Peer Effects in the Classroom: Evidence from New Peers”

Margarita Pivovarova (Toronto)

Discussant: **Ben Sand** (York)

“Wild Bootstrap Inference for Wildly Different Cluster Sizes”

James G. MacKinnon (Queen’s) and **Matthew D. Webb** (Queen’s)

Discussant: **Yuanyuan Wan** (Toronto)

Organizers: **Brennan Thompson** (Ryerson), **Min Seong Kim** (Ryerson), **Martin Burda** (Toronto)