

**3rd Annual Doctoral Workshop in Applied Econometrics**  
**Ryerson University, May 9, 2015**

**Program**

**N.B.** Unless otherwise noted, all events will be held in TRS2-164 (Ted Rogers School of Management, 55 Dundas West).

9:00 – 10:15 Session 1

“Financial Modelling with Censored/Truncated Distributions”

**Xiao Yan Lin** (Waterloo)

Discussant: **Ivan Medovikov** (Brock)

“Volatility Forecast in the Crises and Expansion”

**Sergii Pypko** (Western)

Discussant: **Alex Maynard** (Guelph)

“Forecasting High-frequency Polls using the Fractionally Cointegrated VAR Model”

Morten Ørregaard Nielsen (Queen’s) and **Sergei S. Shibaev** (Queen’s)

Discussant: **Martin Burda** (Toronto)

10:15 – 10:45 Coffee break

10:45 – 12:15 Session 2

“Factor Models for Binary Financial Data”

**Konstantin Sokolov** (Laurier)

“Keeping Diffusion Processes within Bounds: Using Information between Observations”

**Lealand Morin** (Queen’s)

“Test of Equilibrium Uniqueness in Discrete Games with a Flexible Information Structure”

**Mathieu Marcoux** (Toronto)

“Ramadan - an Unnatural Experiment in Maternal Fasting: Evidence from Indonesia”

**Alfia Karimova** (Toronto)

“A Household Level Study of Determinants of Saving Rate in Canada”

**Mohamad Ghaziaskar** (Waterloo)

12:15 – 13:45 Lunch (Trattoria Mercato, 220 Yonge Street)

13:45 – 15:00 Session 3

“Advertising, Media Coverage, and Public Opinion about Climate Change”

**Graham Beattie** (Toronto)

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

“Experimental Estimates from Observational Data: The Case of Class Size”

**Michael Gilraine** (Toronto)

Discussant: **Jeffrey Penney** (Queen’s)

“On Confidence Intervals and Indirect Inference, with Application to ARMA Processes”

**Beatriz Peraza López** (Carleton) and Lynda Khalaf (Carleton)

Discussant: **Brennan Thompson** (Ryerson)

15:00 – 15:30 Coffee break

15:30 – 17:00 Session 4

“The Role of Organization Innovative Structure in Mergers & Acquisitions ”  
**Shiny Zhang** (Toronto)

“The Canadian Banks: Efficiency and Economies of Scale”  
**Robert J. McKeown** (Queen’s)

“Information Frictions and International Spillovers from Monetary Policy”  
**Margaux MacDonald** (Queen’s)

“Functional-coefficient Spatial Durbin Model with Nonparametric Spatial weights: An Application to Economic Growth”  
Yiguo Sun (Guelph) and **Mustafa Koroglu** (Guelph)

“Bayesian Non-parametric Inference with Monotonicity Restrictions for Discrete Choice Experiments”  
**Remi Daviet** (Toronto) and William J. McCausland (Montréal)