

**4<sup>th</sup> Annual Doctoral Workshop in Applied Econometrics**  
**University of Toronto**  
**June 23, 2016**

**Venue:** Woodsworth College Residence, room 20 (WO 20), corner of Bloor St and St. George St

**Presentation times:**

**Discussed papers:** Papers: 20 mins, Discussions 8 mins, Q&A 2 mins

**Regular papers:** Papers: 20 mins, Q&A 5 mins

## Program

9:15 – 10:45    Session 1

“Nonparametric Estimation of Stochastic Production Frontier Models for Panel Data”

**John Kealey** (McMaster)

Discussant: Charles Saunders (Western)

“Identifying Incomplete Information Discrete Games without Bayesian Nash Equilibrium”

**Erhao Xie** (Toronto)

Discussant: Ismael Mourifie (Toronto)

“Nonparametric Dynamic Conditional Beta”

**Azam Shamsi** and John Maheu (McMaster, DeGroote School of Business)

Discussant: Martin Burda (Toronto)

10:45 – 11:00    Coffee Break

11:00 – 12:15    Session 2

“Monetary Policy Shocks and Durable Consumption Goods: Evidence from Industrialized Countries”

**Ugochi Emenogu** (Ryerson)

“The Stationary Threshold Vector Autoregressive Model”

**Galya Gryniv** (Western)

“Games with Unobservable Heterogeneity and Multiple Equilibria: an Application to Mobile Telecommunications”

**Mathieu Marcoux** (Toronto)

12:30 – 2:00    Lunch: By The Way restaurant, 400 Bloor St. W (corner of Bloor and Brunswick)

[www.bytheway.to](http://www.bytheway.to)

2:00 – 3:30    Session 3

“Business Cycles in Small Regional Divisions: Spatial Interactions and Regime-Switching”

**Sergei Shibaev** (Queen’s)

Discussant: Martin Burda (Toronto)

“Do the Rich Save More? Revisiting an Old Question with New Approaches”

**Mohamad Ghaziaskar** (Waterloo)

Discussant: Brennan Thompson (Ryerson)

“A Group-Specific Heterogeneous Panel Approach to the Impact of Exchange-rate Regime on Economic Growth”

**Josh Brault** (Carleton)

Discussant: Min Seong Kim (Ryerson)

3:30 – 3:45 Coffee Break

3:45 – 5:00 Session 4

“Growth and Debt: An Endogenous Smooth Coefficient Approach”

**Mustafa Koroglu** (Guelph)

“Does Inequality Drive the Dutch Disease: Theory and Evidence”

**Nazanin Behzadan** (Ryerson)

“A Heuristic Approach to Explore: Value of Perfect Information”

**Sherwin Shahrokhi Tehrani** (Toronto, Rotman School of Management)

5:15 – Social at the Duke of York, 39 Prince Arthur Ave  
[www.dukepubs.ca/york](http://www.dukepubs.ca/york)