

5th Annual Doctoral Workshop in Applied Econometrics

Ottawa-Carleton Graduate School of Economics

University of Ottawa & Carleton University

May 8, 2017

Location: University of Ottawa - Faculty of Social Sciences (FSS) 9003

9:15 – 9:30 - Opening Remarks

9:30 – 11:00 - Session I

An Experimental Test of Portfolio Choice with Non-tradable Risk

Diego Pulido (McGill University and CIRANO)

Discussant: Matt Webb (Carleton University)

Student Aid and the Distribution of Educational Attainment

Maggie E.C. Jones (Queen's University)

Discussant: Abel Brodeur (University of Ottawa)

10:45 – 11:15 - Coffee

11:15 – 12:00 – Session II

New Measures of Canadian Monetary Policy Shocks and Their Effects

James McNeil (Queen's University)

Discussant: Abeer Reza (Bank of Canada)

12:00 – 1:30 – Lunch

1:30 – 3:00 - Session III

Confidence sets for inequality measures: Fieller-type methods

Abdallah Zalgout (Carleton University)

Discussant: Brennan Thompson (Ryerson University)

The Cross-predictability of Industry Returns in International Financial Markets

Xin Wang (University of Toronto)

Discussant: Lynda Khalaf (Carleton University)

3:00 – 3:15 - Coffee

3:15 – 4:45 - Session IV

Ranking Efficiency in Commodity Futures Market

Ehsan Fazel (Concordia University)

Discussant: Martin Burda (University of Toronto)

Non-Transferable Skills and the Wage Gap Between Immigrants with Canadian vs. Foreign Education

Nick Manuel (University of Guelph)

Discussant: Matt Webb (Carleton University)