

**6th Annual Doctoral Workshop in Applied Econometrics  
Ryerson University, June 14, 2018**

**Program**

**N.B.** Unless otherwise noted, all events will be held in TRS 1-147 (Ted Rogers School of Management, 55 Dundas West).

8:30 – 9:00 Coffee and opening remarks

9:00 – 10:15 Regular Session 1

“Possible Income Misstatement on Mortgage Loan Applications: Evidence from the Canadian Housing Market”

**Kiana Basiri** (HEC) and Babak Mahmoudi (CMHC)

Discussant: **Brennan Thompson** (Ryerson)

“Fighting for Fares: Uber and the Declining Market Price of Licensed Taxicabs”

**Alina Garnham** (Ryerson) and Derek Stacey (Ryerson)

Discussant: **Erhao Xie** (Toronto)

“Carbon Taxation and Industry Dynamics in the Retail Gasoline Market”

**Jarone Gittens** (Queen’s)

Discussant: **Matt Webb** (Carleton)

10:15 – 10:45 Coffee break

10:45 – 12:00 Regular Session 2

“Occupational Wages and Skill Portfolios”

**Jacob Loree** (Ryerson) and Derek Stacey (Ryerson)

Discussant: **Matias Cortes** (York)

“The Effects of Skill Prices on the Self-Employment Decision of Immigrants”

**Nick Manuel** (Guelph)

Discussant: **German Pupato** (Ryerson)

“Unemployment Durations in Fixed Panels: A Comparison Using Complex Survey Data in the Presence of Missing Information”

**Lenin Arango-Castillo** (Queen’s), Juli Atherton (UQAM), and Sorana Froda (UQAM)

Discussant: **Charles Saunders** (Western)

12:00 – 13:30 Lunch (Location TBA)

13:30 – 14:20 Regular Session 3

“Evaluating Path-Specific Impulse Response from SVAR Estimates”

**Samuel Brien** (Queen’s)

Discussant: **Martin Burda** (Toronto)

“Rate of Return Heterogeneity”

**Stephen Snudden** (Queen’s)

Discussant: **Alex Maynard** (Guelph)

14:20 – 16:00 Poster Session

“A GMM Estimator for Linear Index Threshold Model”  
**Chaoyi Chen** (Guelph) and Thanasis Stengos (Guelph)

“An Empirical Investigation of the Modern Theory of Optimal Currency Areas”  
**Sepideh Dolatabadi** (Queen’s)

“Fiscal Policy, Government Ideology, and Economic Activity: Evidence from OECD Countries”  
**Raphaelle Gauvin-Coulombe** (Queen’s)

“Dissemination of Two Faces of Knowledge: Do Liberal-Democracy and Income-Level Matter?”  
**Samira Hasanzadeh** (Carleton)

“Herding in the Cryptocurrency Market”  
**Emmanuel Murray Leclair** (Carleton)

“Sharp Bounds on Functionals of the Joint Distribution in the Analysis of Treatment Effects”  
**Thomas Russell** (Toronto)

“A Spatial Analysis of the Real Estate Market in the GTA”  
**Hui Xiao** (Guelph)

“On the Direction of Causality Between Business and Financial Cycles”  
Ilias Tsiakas (Guelph) and **Haibin Zhang** (Guelph)

Organizers: **Brennan Thompson** (Ryerson), **Martin Burda** (Toronto), **Matt Webb** (Carleton)