Kansai Econometric Society

14th Annual Meeting, 2006

A Joint Meeting with The Japan Statistical Society,
Econometrics and Quantitative Finance Section

Date: 17-18 February 2007

Conference Venue: Yokohama Symposia

Program

■■■■■■■■■ **＜17 February 2007＞** ■■■■■■■■■

< 9:30 ~ 9:55 > Registration
< 9:55 ~ 10:00 > Opening Address

Session 1 ＜10：00〜11：30＞ Treatment Effects (Chair: T. Okumura)

10：00〜10：30 *Identification of Treatment Effects Using Control Functions in Models with Continuous, Endogenous Treatment and Heterogeneous Effects*

J.P. Florens (IDEI), J. Heckman (Univ. of Chicago),
C. Meghir (LSE) and E. Vytlacil* (Columbia Univ.)

10：30〜11：00 *Structural Instrumental Variable Estimator for Dynamic Ttreatment Effects: Spanking Effect on Behavior* M.J. Lee (Korea Univ.)

11：00〜11：30 *Concave-Monotone Treatment Response and Monotone Treatment Selection: With an Application to the Returns to Schooling*

T. Okumura* (Yokohama National Univ.) and E. Usui (Wayne State Univ.)

〜〜〜〜〜〜〜〜〜〜 ＜**Coffee Break 11:30 ~ 11:50**＞ 〜〜〜〜〜〜〜〜〜〜

Session 2 ＜11：50〜12：50＞ Structural Equation Models (Chair: N. Kunitomo)

11：50〜12：20 *Approximate Distributions of the Likelihood Ratio Statistic in a Structural Equation with Many Instruments*

Y. Matsushita (Univ. of Tokyo)

12：20～12：50　*Asymptotic Expansions of Semi-parametric Estimators in Structural Equation Models and Their Implications*

N. Kunitomo* and Y. Matsushita (Univ. of Tokyo)

～～～～～～～～～～　**＜Lunch　12:50 ~ 14:20＞**　～～～～～～～～～～

Session 3 ＜14：20～15：50＞　Panel Data Analysis and Empirical Econometrics (Chair:　R. Okui)

14：20～14：50　*Measuring the Firm-Specific Productivities*

Y. Konishi* (Hitotsubashi Univ.),
H. Ichimura (Univ. of Tokyo) and Y. Nishiyama (Kyoto Univ.)

14：50～15：20　*The Scale Effect in Drug Development: An Empirical Study on Blockbuster Development*

T. Miyashige (Toyama National College of Maritime Technology),
A. Fujii* (Univ. of Kitakyushu) and K. Kimura (Kanazawa Univ.)

15：20～15：50　*Asymptotically Unbiased Estimation of Covariance Structures for Dynamic Error Components Models with Long Panel Data*

R. Okui (Hong Kong University of Science and Technology)

～～～～～～～～～～　**＜Coffee Break　15:50 ~ 16:10＞**　～～～～～～～～～～

Session 4 ＜16：10～17：40＞　Testing　(Chair:　Y. Nishiyama)

16：10～16：40　*Local Sensitivity and Diagnostic Tests*

J. R. Magnus* and A. L. Vasnev (Tilburg Univ.)

16：4 0～17：10　*Testing the Sequential Logit Model against the Nested Logit Model*

D. Nagakura (Univ. of Washington) and M. Kobayashi* (Yokohama National Univ.)

17：10～17：40　*A Sequential Unit Root Test*

K. Nagai (Yokohama National Univ.),
K. Hitomi (Kyoto Inst. of Technology) and Y. Nishiyama* (Kyoto Univ.)

18：00～20：00　Conference Dinner

@ Totenko in Yokohama Symposia, 10F

■■■■■■■■　＜18 February 2007＞　■■■■■■■■

Session 5 ＜10：00～12：00＞　Financial Econometrics　(Chair:　K. Nagai)

10：00～10：30　*Multivariate Stochastic Volatility, Leverage and News Impact Surfaces*

M. Asai (Soka Univ.) and M. McAleer* (Western Australia Univ.)

10：30～11：00　*Extreme Quantile Estimation Using Extreme Value Theory*

T. Okimoto (Yokohama National Univ.)

11：00～11：30　*Test of Unbiasedness of Integrated Covariance Estimation in the Presence of Noise*

K. Oya and M. Ubukata (Osaka Univ.)

11：30～12：00　*Nonparametric estimation method for high-frequency observations of multivariate Ito processes*

M.-Z. Song and K. Nagai* (Yokohama National Univ.)

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NOTE:　Papers in the afternoon session are presented in Japanese.

Session 6　< 13:30-15:30 >　日本語セッション　（座長：　吉田あつし）

13：30～14：00　*China's Regional Convergence in Multiple Breaking Panels*

松木隆*、宇佐美竜一（大阪学院大学）

14：00～14：30　*Measuring economic impacts of Tokai ring road by an attitude survey of enterprises in Gifu prefecture*

S. Mitsui (Gifu Univ.)

14：30～15：00　*The Minimum Semi-Logarithmic Loss and the Maximum Likelihood Estimators.*

M. Kagihara* and K. Yoneda (Fukuoka Univ.)

15：00～15：30　*School Choice and Student Sorting: Evidence from Adachi City in Japan*

A. Yoshida*, K. Kogure and K. Ushijima (Univ. of Tsukuba)

Access to the conference venue/hotel from JR Tokyo Sta.

Yokohama Symposia

JR Tokyo Sta. → JR Yokohama Sta. (JR Tokaido Line: Approx. 25 min) 450JPY.
Yokohama Sta. → Nihon Odori (Minato Mirai Line: Approx. 6 min)) 200JPY.
Nihon Odori Sta., Exit 3 → Yokohama Symposia 5 min walk

Hotel New Grand

JR Tokyo Sta. → JR Yokohama Sta. (JR Tokaido Line: Approx. 25mins) 450JPY.
Yokohama Sta. → Motomachi Chukagai (Minato Mirai Line: Approx. 8mins)) 200JPY.
Motomachi Chukagai Sta., Exit 1 → Hotel New Grand 1 min walk

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◇ Japan Statistical Society, Econometrics and Quantitative Finance Section

Organization

Kansai Keiryo Kesizaigaku kenkyukai (Kansai Econometric Society)
Japan Statistical Society, Econometrics and Quantitative Finance Section

Organizers

Keiji Nagai (Yokohama National University)
Yoshihiko Nishiyama (Kyoto University)
Tatsuyoshi Okimoto (Yokohama National University)


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