New York Camp Econometrics VI  
April 9-10, 2011  
Mirror Lake Inn Resort  
Lake Placid, New York  
Program Agenda

Saturday April 9, 2011
8:00-9:00 am  Breakfast

Session I (9a.m.-10:00a.m.) Panel Data, Badi H. Baltagi (Syracuse University), Chair
9:00-9:30 a.m.
1. “Panel Data Models with Multiple Time-Varying Individual Effects,” by Peter Schmidt (Michigan State University).
9:30-10:00 a.m.

Session II: (10:00a.m.-11:00a.m.) Forecasting Methods, Peter Schmidt (Michigan State University), Chair
10:00-10:30 a.m.
10:30 a.m.-11:00 a.m.
11:00-11:30 a.m.: Coffee break.

Session III: (11:30 a.m.- 12:30 p.m.): Semiparametric and Max Score, , William Horrace (Syracuse University) Chair
11:30 a.m.-12:00 p.m.
5. “Categorical Semiparametric Varying Coefficient Models,” Qi Li, Desheng Ouyang, and Jeffrey S. Racine (McMaster University).
12:00 p.m.- 12:30 p.m.
12:30-2:00 p.m.: Lunch

Session IV (2:00 p.m.-3:00 p.m.) Time Series Econometrics, Chihwa Kao (Syracuse University) Chair
2:00 p.m.-2:30 p.m
2:30 p.m-3:00 p.m

Session V: (3:00 p.m.- 4:00 p.m.) Cross-sectional Dependence and Panel Cointegration, William Greene (NYU) Chair
3:00 p.m.- 3:30 p.m.
3:30-4:00 p.m.

4:00 p.m.-4:30 p.m.: Coffee break.

**Session VI (4:30 p.m.- 5:30 p.m.): Applied Econometrics, Peter H. Egger (ETH Zurich) Chair**
4:30 -5:00 p.m.
5:00 p.m.- 5:30 p.m.

6:30-8:30 p.m. Dinner

**Sunday, April 10, 2011**

8:00-9:00 am Breakfast

**Session VII (9:00-10:00a.m.): Cross-Validation and Nonparametrics, Jeffrey S. Racine (McMaster University), Chair**
9:00-9:30 a.m
9:30-10:00 a.m.

10:00-10:30 a.m.: Coffee break.

**Session VIII (10:30 a.m.-12:00 p.m.): Nicholas M. Kiefer (Cornell University) Chair**
10:30-11:00 a.m.
11:00 a.m.-11:30 a.m.
11:30 a.m.- 12:00 p.m

Conference closes.

12:00 p.m.-1:30 p.m.
Lunch