Colloque CIREQ Montréal d'économétrie
CIREQ Montreal Econometrics Conference

Avancées récentes sur les méthodes de Bootstrap
Recent Advances on Bootstrap Methods

10-11 mai / May 2019

Hôtel de l'Institut
3535, rue Saint-Denis, 6e étage, Montréal
salle / room Mont-Royal

Sous la direction de / Organized by :

Prosper Dovonon (Concordia University, CIRANO, CIREQ)
Sílvia Gonçalves (McGill University, CIRANO, CIREQ)

Support financier / Financial Support :

- Centre interuniversitaire de recherche en analyse des organisations (CIRANO);
- Chaire de recherche du Canada en économie de Russell Davidson / Russell Davidson's Canada Research Chair in Economics;
- Chaire William Dow d'économie politique de Jean-Marie Dufour / Jean-Marie Dufour's William Dow Chair in Political Economy, McGill University;
- Conseil de recherches en sciences humaines du Canada / Social Sciences and Humanities Research Council of Canada.

VENDREDI, LE 10 MAI 2019 — FRIDAY, MAY 10, 2019

* *Presentations : 30 minutes; Discussions : 10 minutes; Audience : 5 minutes*

8:00 - 8:25 Inscription et petit-déjeuner continental / Registration and continental breakfast

8:25 - 8:30 Accueil / Welcome

8:30 - 10:00 SESSION I – Président / Chair : Prosper Dovonon (Concordia University)

- **Valentina Corradi** (University of Surrey), avec / with Daniel Guknecht (University of Mannheim)
  Testing for Selection
  Commentateur / Discussant : **Bertille Antoine** (Simon Fraser University)

- **Lynda Khalaf** (Carleton University), avec / with Zhenjiang Lin (University of Nottingham, Ningbo China) & Abeer Reza (Bank of Canada)
  Identification and Persistence-Robust Exact Inference in Approximately or Accurately Solved DSGE Models
  Commentateur / Discussant : **Nikolay Gospodinov** (Federal Reserve Bank of Atlanta)

10:00 - 10:30 Pause / Break

10:30 - 12:00 SESSION II – Présidente / Chair : Victoria Zinde-Walsh (McGill University)

- **Stathis Paparoditis** (University of Cyprus), avec / with Jonas Krampe (University of Mannheim) & Jens-Peter Kreiss (Technische Universität Braunschweig)
  Bootstrap Based Inference for Sparse High-Dimensional Time Series Models
  Commentateur / Discussant : **Ulrich Hounyo** (University at Albany, State University of New York)

- **Soumendra Lahiri** (North Carolina State University), avec / with Dan Nordman (Iowa State University)
  Higher Order Properties of a Convolved Subsampling Method
  Commentateur / Discussant : **Prosper Dovonon** (Concordia University)

12:00 - 13:30 Lunch

13:30 - 15:00 SESSION III – Président – Chair : Nikolay Gospodinov (Federal Reserve Bank of Atlanta)

- **Michael Jansson** (University of California, Berkeley), avec / with Matias D. Cattaneo (University of Michigan)
  Average Density Estimation : Efficiency and Bootstrap Consistency
  Commentateur / Discussant : **Max Farrell** (University of Chicago Booth School of Business)

- **Xiaofeng Shao** (University of Illinois at Urbana Champaign), avec / with Chung Eun Lee (University of Tennessee) & Xianyang Zhang (Texas A&M University)
  Testing the Conditional Mean Independence for Functional Data
  Commentateur / Discussant : **Kengo Kato** (Cornell University)

15:00 - 15:30 Pause / Break

15:30 - 17:00 SESSION IV – Présidente / Chair : Marine Carrasco (Université de Montréal)

- **Anders Rahbek** (University of Copenhagen), avec / with Giuseppe Cavaliere (University of Bologna)
  Bootstrap Inference on the Boundary of the Parameter Space : With Application to Conditional Volatility Models
  Commentateur / Discussant : **Adam McCloskey** (University of Colorado Boulder)

- **Russell Davidson** (McGill University), avec / with Andrea Monticini (Catholic University, Milan)
  Improvements in Bootstrap Inference
  Commentateur / Discussant : **Adriana Cornea-Madeira** (University of York)

17:00 - 18:00 POSTER SESSION V

- **Md. Nazmul Ahsan** (McGill University), avec / with Jean-Marie Dufour (McGill University)
  High-Frequency Instruments and Identification-Robust Inference for Stochastic Volatility Models

- **Bertille Antoine** (Simon Fraser University)
  Simulation-Based Matching Inference

- **Adriana Cornea-Madeira** (University of York)
  Bootstrap Tests for Integer-valued GARCH Models with Covariates

- **Antoine Djogbenou** (York University)
  Tests for Group-Specific Heterogeneity in High-Dimensional Factor Models

- **Nikolay Gospodinov** (Federal Reserve Bank of Atlanta)
  Deconstructing the Yield Curve

- **Karl Gregory** (University of South Carolina)
  A Smooth Block Bootstrap for Quantile Regression with Time Series

- **Ulrich Hounyo** (University at Albany, State University of New York), avec / with Zhi Liu (University of Macao) & Rasmus Varneskov (Copenhagen Business School)
  Bootstrapping the Realized Laplace Transform

- **James MacKinnon** (Queen's University)
  Wild Bootstrap and Asymptotic Inference with Multiway Clustering

- **Mathieu Marcoux** (Université de Montréal), avec / with Daniel Ershov (TSE) & Scott Orr (UBC Sauder)
  Zeros in Market Shares for Differentiated Products : An Indirect Inference Approach

- **Vinh Nguyen** (McGill University)
  Identification Robust for Endogeneity Parameters in Simultaneous Equation Models with Incomplete Reduced Form

- **Masaya Takano** (McGill University)
  Approximation Bounds for Conditional Expectation and Nonparametric Regression : Theory and Inference

- **Matthew Webb** (Carleton University)
  When and How to Deal with Clustered Errors in Regression Models

20:00 Dîner de conférence / Conference Dinner (*sur invitation seulement / invitation only*)

SAMEDI, LE 11 MAI 2019 — SATURDAY, MAY 11, 2019

8:30 - 9:00 **Petit-déjeuner continental / Continental breakfast**

9:00 - 10:30 **SESSION VI – Président / Chair : Matthew Web** (Carleton University)

- **Morten Nielsen** (Queen's University), avec / with Antoine Djogbenou (York University) & James MacKinnon (Queen's University)
  Asymptotic Theory and Wild Bootstrap Inference with Clustered Errors
  Commentateur / Discussant : **Andreas Hagemman** (University of Michigan)

- **Ivan Canay** (Northwestern University), avec / with Azeem M. Shaikh (University of Chicago)
  The Wild Bootstrap with a Small Number of Large Clusters
  Commentateur / Discussant : **James MacKinnon** (Queen's University)

10:30 - 11:00 **Pause / Break**

11:00 - 12:20 **SESSION VII – Présidente / Chair : Bertille Antoine** (Simon Fraser University)

- **Jens-Peter Kreiss** (Technische Universität Braunschweig), avec / with Marco Meyer (Technische Universität Braunschweig) & Stathis Paparoditis (University of Cyprus)
  Extending the Validity of Frequency Domain Bootstrap Methods to General Stationary Processes
  Commentateur / Discussant : **Dan Nordman** (Iowa State University)

- **Joel Horowitz** (Northwestern University)
  Bootstrap-Based Asymptotic Refinements for High-Dimensional Nonlinear Models

12:20 - 14:00 **Lunch**

14:00 - 16:15 **SESSION VIII – Président / Chair : Antoine Djogbenou** (York University)

- **Dimitris Politis** (University of California, San Diego), avec / with Srinjoy Das (University of California, San Diego)
  Predictive Inference for Locally Stationary Time Series
  Commentateur / Discussant : **Sílvia Gonçalves** (McGill University)

- **Patrice Bertail** (Université Paris-Nanterre), avec / with Antoine Rebecq (Université Paris-Nanterre)
  Functional CLT for Some Negatively Associated Sampling Designs
  Commentateur / Discussant : **Stanislav Volgushev** (University of Toronto)

- **Benoit Perron** (Université de Montréal), avec / with Timothy Conley (University of Western Ontario), Sílvia Gonçalves (McGill University) & Min Seong Kim (University of Connecticut)
  Bootstrap Inference under Cross-sectional Dependence
  Commentateur / Discussant : **Jungbin Hwang** (University of Connecticut)