2013 Triangle Econometrics Conference
December 6, 2013
National Institute of Statistical Sciences (NISS)
19 T.W. Alexander Drive, Research Triangle Park, NC 27709

- 9:00-9:30 : Breakfast
- 9:30-10:30 : Keynote speaker: Charles F. Manski (Northwestern):
  “Evaluating statistical treatment rules by expected and quantile welfare”
- 10:30-11:00 Break
- 11:00-12:30 : Session #1
  - Federico Bugni (Duke): “Inference for functions of partially identified parameters in moment inequality models”
  - Matt Masten (Duke): “Instrumental variables estimation of a generalized correlated random coefficient model”
  - Tiago Pires (UNC): “Longer school days, better outcomes?”
- 12:30-1:30 : Lunch
- 1:30-3:00 : Session #2
  - Dimitris Katsoridas (UNC): “Generalized fiducial inference for volatility estimation with high frequency data in the presence of microstructure noise”
  - Dong Hwan Oh (Duke): “Modelling high dimension distributions with high frequency data and copulas”
  - Kaiji Motegi (UNC): “Testing for Granger causality with mixed frequency data”
- 3:00-3:20 : Break
- 3:20-4:50 : Session #3
  - Eric Vogt (Duke): “Term structures, shape constraints, and inference for option portfolios”
  - Yizhen Zhao (ECU): “Forecasting the stock return distribution using macro-finance variables”
  - Nazire Ozkan (UNC): “Real-time forecasting of state and local governments budget with mixed frequency data regressions”