



Economic and Social
Research Council, Polaris
House, North Star Avenue,
Swindon, SN2 1UJ

CENTRE/GROUP/NETWORK
DIRECTOR'S

ANNUAL REPORT FORM

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Tel: 01793 413000

Fax: 01793 413001

CENTRE/GROUP/NETWORK DIRECTOR'S ANNUAL REPORT 2009

Reporting period : 1 January 2009 to 31 December 2009
Name of Centre/Group/Network : Centre for Microdata Methods and Practice
Director's name : Andrew Chesher
Start and End Dates : 1 July 2007 to 30 June 2012
Year of Operation : 2-3
Total budget from ESRC : £3,162,176.35

The Director's Annual Report should be completed in accordance with the attached guidelines. It should be submitted to EST and a copy **emailed** to the relevant ESRC Case Officer by **31 March 2010**.

Introduction

The research of the Centre for Microdata Methods and Practice (cemmap) develops and applies tools designed to extract information about individual behaviour, and the influences on it, from 'microdata'. The 'individuals' the Centre studies can be, for example, people, households or enterprises. The Centre aims to spread good practice through training, capacity building and communication with users. The Centre runs a programme of professional training courses and advanced masterclasses, trains doctoral students and aims to boost the research careers of postdoctoral researchers. The Centre for Microdata Methods and Practice is built on the foundations established through seven years' seedcorn funding from the Leverhulme Trust. In that time, cemmap has become the leading European centre for training in microdata methods and has become the hub of a network of international research activity.

Impact and highlights

Research progress

1. Estimation and inference using partially identifying models

During the last couple of decades it has become possible to develop characterisations of the information content of plausible but weak restrictions on economic and social processes. These allow one to see what range of values of interesting features (parameters) of these processes is consonant with data that a process presents. There has long been concern that the precision delivered by highly restrictive models such as one finds used in practice is illusory because it depends on the veracity of strong restrictions which may be viewed with circumspection. This is sometimes thought of as being particularly a problem in modern economic analysis. One of cemmap's research goals has been to develop new and applicable results that can lead to inference and policy construction based on realistic, relatively unrestrictive models. These weakly restrictive models leave a degree of ambiguity about the values of interesting features and are known as partially identifying models. Cemmap researchers Adam Rosen and Simon Lee, together with cemmap International Fellow, Victor Chernozhukov (MIT), have made a major advance this year developing new methods for drawing inferences about the size and extent of sets within which partially identifying models locate values of parameters. Their results, published in cemmap Working Paper (CWP) 19/09, are the first to deal with inference in a wide class of problems in which identified sets are defined as intersections of sets obtained at each available value of a conditioning variable. Implementation is straightforward. There is an example in CWP23/09.

2. Extending instrumental variable methods to discrete outcomes

The classical method of instrumental variable estimation, introduced in the 1920s and widely applied in economics and other social sciences, has no place in structural analysis when dependent variables are discrete – for example, recording binary or ordered choice, or positions on an attitudinal scale. Widely used methods for dealing with endogeneity in such cases employ models that make strong assumptions about the way in which endogenous variables are generated. Research published in CWP23/09 and CWP37/09 shows that the root cause of the problem lies in the partial identifiability that the instrumental variables model delivers when dependent variables are discrete. The papers explore the nature of the ambiguity that arises and the way in which it is reduced

as the coarseness of the measuring scale is reduced. Our first results on this topic, published in CWP30/08, are now forthcoming in *Econometrica*.

Academic impact

The Centre has established itself as a national and international hub for research and dissemination of best practice in relation to microdata. Its academic impact over the period covered in this report can be judged from our output of 16 refereed journal articles and 37 working papers added to the cemmap series. It can also be seen in the 81 conference and seminar papers given by Centre staff and in the 25 academic seminars and 8 conferences hosted and the 4 masterclasses and 4 workshops organised. Amongst the highlights were the following:

1. Behavioural economics – strategic thinking and procedural rationality

Behavioural game theory combines economic theory with insights from psychology and empirical (mainly experimental) evidence to develop the understanding of strategic behaviour needed to analyse problems of economic, political and social interactions that would otherwise prove resistant to straightforward analysis using standard economic models. There has recently been a great deal of renewed academic interest in this area and the topic has even made it as far as airport news-stands in the form of Thaler and Sunstein's book *Nudge*. Cemmap organised (jointly with ELSE) a masterclass by Vincent Crawford (UCSD) which focused on the cutting-edge area of non-equilibrium models of strategic thinking. Topics included the design of laboratory experiments to study strategic thinking, the use of econometric and other methods to analyse decision and process data, the lessons for modelling of initial responses to games, and the use of the resulting models to resolve empirical and theoretical puzzles that have resisted analysis via equilibrium, quantal response equilibrium and related methods. The Centre also ran a companion academic conference on procedural rationality (optimisation requiring boundedly rational choice), which heard papers from the leading international scholars in the field, including Miguel Costa-Gomes (Aberdeen), Vincent Crawford (UCSD), Rosemarie Nagel (UPF), Ariel Rubinstein (NYU and Tel Aviv), Elie Tamer (Northwestern) and Georg Weizsacker (LSE).

2. Planning under ambiguity

Empirical work in economics and related disciplines has long sought to learn the effect of a policy change (treatment) on some outcome of interest. A central practical objective of research on treatment response is to provide decision-makers with information useful in choosing treatments. Often, the decision-maker is a social planner who must choose treatments for a heterogeneous population – for example, a physician choosing medical treatments for diverse patients or a judge choosing sentences for convicted offenders. But research on treatment response rarely provides all the information that planners would like to have. How then should planners use the available evidence to choose treatments? This was the topic of a masterclass given by one of the Centre's International Fellows, Charles Manski (Northwestern). His masterclass addressed key aspects of this broad question, exploring and partially resolving pervasive problems of identification and statistical inference that arise when studying treatment response and making treatment choices. The lectures addressed the treatment-choice problem directly using Abraham Wald's statistical decision theory, taking into account the ambiguity that arises from identification problems and statistical imprecision under weak but justifiable assumptions.

Economic and societal impact (capacity building)

The Centre's research addresses methodological questions, which are of direct use both to academics using survey and other data to gain understanding of economic and social behaviour and to specialist non-academic users engaged in policy formulation and evaluation and in business. During the period covered by this report, cemmap provided 10 training courses, and alongside academic users we welcomed 23 public sector attendees, 7 private sector attendees and 46 international attendees. In addition, here are two examples of other events of particular interest to these stakeholders; the first was an interdisciplinary policy-focused conference, the second a large capacity-building exercise:

1. Nutrition, Economics and Health: Recent Research and Public Policy Issues

Nutrition has been a key focus of academic research and public policy since at least the 19th century. This conference brought together public health and nutrition specialists, academics and civil servants to discuss recent quantitative research and public policy issues related to nutrition, economics and health. Topics discussed included childhood obesity, food safety, consumer demand for nutrients and the impact of public policies such as tax interventions. Speakers included Stephanie Scholder (Bristol), Derrick Jones (Food Standards Agency), Jane Wardle (Cancer Research UK, and UCL), Robert Anderson (Department of Health) and Jim Holding and Colin Smith (DEFRA).

2. New Developments in Econometrics

This course, given by Professors Guido Imbens (Harvard) and Jeffrey M. Wooldridge (Michigan State), was modelled on their hugely successful 'What's New in Econometrics?' course taught at the National Bureau of Economic Research in the US in the summer of 2007. Cemmap was able to bring the course to Europe for the first time for the benefit of UK/Europe-based academics and researchers. The course was delivered in June in London and covered developments in econometrics over the last decade and a half. It concentrated on methods that are relevant for, and ready to be used by, empirical researchers, with a clear focus on practical issues in implementation. As in the US, the course in London proved enormously popular, with 299 participants mainly from UK academia and policy analysis.

Progress against objectives

Research

1. Impact of school quality

Most existing estimates of the impact of school quality do not account for the fact that parents select schools for their children on the basis of potential outcomes. As a result, students in high-quality schools are not a random sample from the population: on average, they have higher ability, their parents have higher income and their parents have more education than children in low-quality schools. Our research looks into methods that correct for this selection bias by estimating an equilibrium model of matching of students to schools. The work uses semi-parametric methods to allow for very flexible effects of school quality on student outcomes. We presented this work at the conference 'Econometrics of Interactions' in Montreal in October 2009. [This work contributes to the research strands *Understanding feedback effects, Heterogeneity and inequality* and *Estimation and inference*.]

2. Dynamic models of housing investment

This research sets up a model of household investment in housing that accounts for uncertainty in income, house prices and interest rates and models households' choices in an environment where borrowing is limited by mortgage market constraints. The model is a computational model and is used to compute the welfare impacts of changes in housing prices, interest rates and credit constraints on households in the UK economy from 1973 to 2003. [This work contributes to the strands *Models of the lifecourse*, *Computation* and *Understanding the lifecourse*.]

3. The analysis of consumer data

We continued work on three projects using extremely disaggregated purchase data from the TNS market research company. This work was presented at the cemmap workshop 'Econometrics of Demand' at Brown University in May 2009, at the LSE in May 2009, and at the UK Competition Commission in November 2009. This work includes one working paper that concentrates on measuring willingness to pay using extremely large scanner data sets, a second paper estimating demand for both stores and consumption baskets, and a third looking at how a 'sin' tax interacts with a non-competitive market structure in a market such as the UK retail supermarket sector. [This work contributes to the research strands *Measurement*, *Heterogeneity and inequality*, and *Understanding feedback effects*.]

4. Measuring preferences

We continued work on applications of hedonic methods to the measurement of preferences. We are developing methods to use wage data from different industries to obtain better estimates of willingness to pay for reductions in risk of injury while working. This work uses US data from the Current Population Survey to estimate hedonic price functions and then uses those functions to estimate workers' valuations of risk. These methods can also be used to measure heterogeneity in willingness to pay for neighbourhood amenities using US data from the American Housing Survey. [This work contributes to the strands *Measurement*, *Heterogeneity and inequality* and *Understanding feedback effects*.]

5. Understanding habitual behaviour

Models that allow for various kinds of habit-formation have been used profitably to analyse a wide variety of economic issues from the price-responsiveness of addictive activities to the consequences of borrowing constraints for consumption dynamics to asset-pricing anomalies and the relationship between growth and savings. This work considers the question, 'What are the non-parametric empirical implications of the habits model?'. In particular, are there restrictions involving only data on observables which can allow us to test the model's empirical validity and (granted this) to recover its features? Initial work on this was published in CWP30/07 and the research was completed this year. The resulting paper is now forthcoming in the *Review of Economic Studies*. [This work contributes to our strand on *Identification*.]

6. Forecast evaluation and model selection under instability

This research aimed to propose new econometric methods for evaluating the performance of econometric models in the realistic situation in which there is structural instability in the economy. We proposed techniques to perform estimation and inference about the time-varying performance of models, in terms of either their in-sample fit or their out-of-sample forecast accuracy. We further developed methods for estimating the

usefulness of imposing restrictions on the parameters of a forecasting model that are based on economic theory, which also allows one to test whether the usefulness of the economic restrictions was constant over time. Some of this work is now forthcoming in the *Journal of Applied Econometrics* and the *Journal of Econometrics*. [This work contributes to our research strand *Estimation and inference*.]

7. *Modelling higher education choices*

This work develops a computational dynamic model of parents and teenage children deciding how much to consume, how much to borrow or save, and whether to enrol in university or not. The model allows for detailed heterogeneity in ability, wealth, wages and preferences and models the interactions of monetary transfers from parents to children and government grants and loans. The model also takes into account the dynamics of this decision problem as teenage children age from age 16 to 22. We have developed a computational model and have begun preliminary estimation of its parameters using the US National Longitudinal Survey of Youth. We have also obtained additional funding from the British Academy to fund part of the project. We plan to use the model to study which factors are most important for college enrolment decisions: parental education, wealth, costs, ability, economic return to education, grants and loans. We also plan to use the model to evaluate how changes in government policy in these dimensions will affect enrolment, inequality, incomes and welfare. [This work contributes to the strands *Understanding the lifecourse*, *Computation* and *Understanding feedback effects*.]

8. *The dynamics of wage inequality*

This year saw new work on the evolution of the age premium in wages and on human capital accumulation over the life cycle. In particular, we examined the importance of the timing of income shocks during childhood and adolescence for adult human capital. In other related work, we examined the importance of investments in time in the child in his/her first year of life for adult outcomes. We have also begun some closely related work on understanding human capital formation in developing countries by designing studies of health, poverty and education programmes in Brazil (alternative modes of childcare delivery), Chile (parenting programme), Senegal (school grants), Nigeria (education of community volunteers for malaria prevention and treatment), Eritrea (spraying of houses with insecticide as a way to prevent malaria) and Macedonia (conditional cash transfer programme for poor families of secondary-school students). [These projects contribute to the strands *Measurement of economic variables* and *Understanding the lifecourse*.]

9. *Matching and sorting*

Our current research focuses on issues related to matching and sorting in markets with heterogeneous agents. One element develops a model of individual wage dynamics with heterogeneous-in-ability workers and firms whose labour productivity is subject to idiosyncratic shocks. Workers and firms form productive matches if the match's 'surplus' is positive. Workers search on the job and quit if they meet an employer yielding greater surplus. Wages can be renegotiated after productivity shocks. The model is one of the richest structural descriptions of individual wage dynamics proposed in the literature. We have also developed our work on productivity shocks to consider the effect of aggregate shocks to productivity. Such a model can solve the unemployment volatility puzzle, i.e. that unemployment volatility is ten times bigger than the volatility of aggregate productivity. It also allows understanding of why high

wages and low wages are more volatile than wages in the middle of the distribution. [This work contributes to our research strand *Models of feedback effects*.]

10. Intersection bounds

Economic models based on weak but credible assumptions in some cases only deliver set identification, or bounds, on quantities of interest. Many such models quite naturally result in intersection bounds, where the model delivers a number of upper and lower bounds. In such cases, the tightest bounds available are then the lowest upper bound and the highest lower bound. Typical estimators of such bounds are known to be biased. Moreover, standard inferential methods for the measurement of statistical variation do not apply. Our research develops a novel and practical method for estimation of and inference on such bounds, applicable in both parametric and non-parametric contexts. This research constitutes CWP19/09. [This work contributes to our research strand *Estimation and inference*.]

11. Quantile restrictions with panel data

Quantile regression is an important tool in econometric analysis, enabling economists to measure the impact of observed quantities on outcomes of interest at different parts of the outcome distribution. Moreover, quantile *restrictions* in regression models for cross-sectional data are known to possess certain robustness advantages relative to more conventional conditional mean restrictions. However, the role of such restrictions in panel data models with individual-specific fixed effects is less well understood. This research contributes to the developing literature on the measurement of conditional quantiles with panel data, by illustrating how and when conditional quantile restrictions may be of use for identification in models with fixed effects. This research was presented at the May 2009 Northwestern/cemmap conference 'Identification and Decisions', as well as at the June 2009 cemmap workshop on quantile regression. It has resulted in CWP26/09. [This work contributes to our research strand *Identification*.]

12. Measurement error and matching

Propensity score matching and associated procedures used in programme evaluation have good properties when variables used in matching are measured without error. Their properties when there is measurement error contamination of the variables used in matching are not known. This research explores the impact of measurement error on the properties of matching procedures using parameter asymptotic approximations. The research is being conducted jointly with Erich Battistin of Università di Padova. The research is complete, CWP25/09 has been published and a paper has been submitted to *Econometrica*. [This work contributes to our research strand *Estimation and inference*.]

13. Instrumental variable models for discrete outcomes

A long-standing puzzle in econometrics is the lack of a conventional instrumental variables (IV) method for identification and estimation in cases in which an outcome is discrete. This is in contrast to the case when an outcome is continuous. Since discrete variation can be 'almost continuous' and there seems no reason to expect a sharp discontinuity as one goes from having a continuous outcome to having a discrete outcome with many millions of points of support, some explanation is required. The results (discussed in CWP30/08) show that the classical IV model can only achieve set or partial identification when an outcome is discrete. This is the case even when parametric restrictions are imposed. Identified sets shrink to points as an outcome becomes continuous and as instruments become strong. This explains the transition

from point to set identification as one goes from continuous to discrete variation and, in the discrete setting, from exogeneity to endogeneity. This, together with earlier results for control function methods with discrete endogenous variables, provides a rare set of results in which partial identification is a generic characteristic of very broad classes of models, many other cases in practice being quite specific to particular applications and/or rather artificial. After two revisions, CWP30/08 has now been accepted for publication in *Econometrica*. [This work contributes to our research strand *Identification*.]

14. Endogeneity in ordered response models

This research investigates outer and tight identified sets identified by IV models for ordered choice and interval censored data. There are significant computational challenges which we are currently working on. We are developing new methods for visualising high-dimensional identified sets. We are particularly interested in the rate at which identified sets become singletons as the granularity of discrete responses becomes finer. [This work contributes to our research strand *Identification*.]

15. Endogeneity in count data models

In this work being conducted with Professor Frank Windmeijer (University of Bristol and cemmap Fellow), the status of commonly used Generalised Method of Moments (GMM) approaches to identification and inference in models for count data that admit endogeneity is being considered in the light of the results described above and set out in CWP05/07. We ask, 'Under what point identifying structural restrictions do these procedures produce informative results; and, in the context of models in which only set identification can be achieved, what is the interpretation of the results of these GMM procedures?'. One route to achieving point identification is to impose index restrictions, which require all the impact of explanatory variables on an outcome to pass through a single scalar function of the explanatory variables. Results on the identifying power of index models are contained in the *Journal of Econometrics* paper 'Excess heterogeneity, endogeneity and index restrictions'. [This work contributes to our research strands *Identification* and *Estimation and inference*.]

16. IV models for binary outcomes

The case in which the outcome is binary is of special interest as it arises very commonly in applied microeconomics. In the binary case, there is no natural ordering of outcomes so we might expect distinctive identification problems to arise. We are exploring these issues in this research. One problem of particular interest is to determine the status of procedures that impose a linear probability model structure and then use classical IV methods to produce estimators supposedly robust to endogeneity. Current research studies the power of a monotone index restriction in this context. The model requires that a binary outcome switches from 0 to 1 as an unobservable variable passes through a threshold that is an increasing or decreasing function of a scalar valued function (index) of explanatory variables. The model set identifies the index coefficients and the set can be obtained without reference to the functional form of the threshold function. A cemmap working paper has been published (CWP23/09) and a paper has been submitted to *Econometrica*. [This work contributes to our research strand *Identification*.]

17. The econometrics of social interactions

The quantitative analysis of social interactions is an important area in economics and related disciplines and is becoming an increasingly active one thanks to improved data resources. It also raises thorny identification and estimation issues due to the endogenous nature of the formations of networks and the feedback effects present within them. This project is joint with cemap International Fellow Guido Imbens (Harvard) and is focused on developing econometrics tools to study social interactions. We will be looking at Bayesian estimation of strategically formed networks, partial identification issues arising in network formation and the detection of latent network mechanisms. [This work contributes to our research strands *Identification* and *Understanding feedback effects*.]

Knowledge transfer and capacity building

Conferences

Nutrition, Economics and Health: Recent Research and Public Policy Issues	21/01/2009
Final (eighth) meeting of the Microdata Research and Training Network	25/03/2009-27/03/2009
Identification and Decisions	08/05/2009-09/05/2009
Durbin Seminar: Parametrics and Non-Parametrics (Peter Phillips, Yale)	21/05/2009
ESRC Econometric Study Group: Annual Conference 2009	09/07/2009-11/07/2009
Cemap / SETA Conference: Semi- and Non-Parametric Identification and Inference in Econometrics	31/07/2009-02/08/2009
Novel Measurement Methods for Understanding Economic Behaviour	25/09/2009
Durbin Seminar: Theodore W. Anderson (Stanford)	29/10/2009

Workshops

Cemap / ELSE Workshop: Experimental Analysis of Procedural Rationality in Games and Decisions	04/03/2009
Econometrics of Demand	04/05/2009-06/05/2009
Cemap / ESRC Econometric Study Group Workshop: Quantile Regression	01/06/2009-02/06/2009
Cross-Sectional Dependence	16/10/2009

Training courses

Discrete Choice Modelling, William Greene (NYU Stern)	14/01/2009-16/01/2009
Microsimulation, Alan Duncan (Nottingham)	22/01/2009-23/01/2009
Econometric Estimation of Frontier Functions and Economic Efficiency, William Greene (NYU Stern)	26/02/2009-27/02/2009

Panel / Longitudinal Data Analysis, Frank Windmeijer (Bristol)	12/03/2009-13/03/2009
Dynamic Econometric Models, Walter Beckert (Birkbeck)	02/04/2009-03/04/2009
Policy Evaluation Methods, Barbara Sianesi (IFS)	22/04/2009-24/04/2009
Panel Time Series, Ron Smith (Birkbeck)	29/04/2009-01/05/2009
Introductory Microeconometrics, Alan Duncan (Nottingham)	14/10/2009-16/10/2009
Panel / Longitudinal Data Analysis, Frank Windmeijer (Bristol)	05/11/2009-06/11/2009
Policy Evaluation Methods, Barbara Sianesi (IFS)	01/12/2009-04/12/2009

Masterclasses

Structural Non-Equilibrium Models of Strategic Thinking: Theory, Measurement and Applications, Vincent P. Crawford (UCSD) (<i>joint with ELSE</i>)	05/03/2009
Planning under Ambiguity, Charles Manski (Northwestern)	19/03/2009-20/03/2009
Semi- and Non-Parametric Econometric Methods, James Powell (Berkeley)	28/05/2009-29/05/2009
New Developments in Econometrics, Guido Imbens (Harvard) and Jeffrey M. Wooldridge (Michigan State)	16/06/2009-18/06/2009

Investment-specific indicators

The Centre's progress towards its key performance indicators was strong in terms of both research outputs and capacity building.

Centre researchers published 16 refereed journal articles, many of which were in the top general journals and field journals such as *Econometrica*, the *Review of Economic Studies* and the *Journal of Econometrics*. The Centre also produced 37 working papers in the cemmap series (by staff and international associates), including 14 working papers by one or more Centre researchers. Staff gave 3 invited addresses at international conferences and gave 23 other conference papers (including 19 presentations outside the UK) and 55 seminar papers to academic audiences.

In terms of capacity building, we also hosted 25 academic seminars, 8 conferences and 4 masterclasses and organised and ran 4 academic workshops. We welcomed 950 mainly academic attendees, including 181 international attendees, at these various events. We also ran 10 training courses for policy/business users for which, along with UK-based academics, we numbered 23 public sector attendees, 7 private sector attendees and 46 international attendees. Centre researchers give expert advice where requested; for example, Lars Nesheim is an academic panellist advising the Competition Commission and Andrew Chesher sits on DEFRA's Family Food Committee, advised Ofcom on the Pay TV and home broadband markets and advised EDF Energy on efficiency measurement issues. We currently have 4 PhD students under supervision and 3 postdoctoral researchers in place. Our website traffic exceeded expectations, with approximately 14,000 visitors to the website per month.

A full listing of these indicators is provided at Annex 1 alongside the targets.

ESRC general indicators for reporting to government

Name of investment: Centre for Microdata Methods and Practice	
Indicator	Number
Indicator A: Number of activities and events involving the general public	0
Indicator B: Number of projects attracting co-funding	4
Indicator C: Number of public policy/business orientated seminars and workshops	10
Indicator D: (i) How many non-academic users have worked within the investment on a formal basis to complete a specific programme of work? (ii) How many researchers have the investment placed in user organisations on a formal basis to complete a specific programme of work? NB - placements funded through ESRC placement schemes should not be included.	(i) Number of non-academic users hosted: 0 (ii) Number of researchers placed in user organisations: 0
Indicator E: Number of non-academic users on the investment's Advisory Committee	(i) Total number of Advisory Committee members: 8 (ii) Total number of non-academic user members: 1 Including: Number of private sector members: 0 Number of public sector members: 1 Number of third sector members: 7

Indicator A: Activities and events involving the general public

For each activity/event please complete the table below:

Title:	Date:	Format: [type of event (e.g. lecture/broadcast ...)]	Number of participants:

N/A	N/A	N/A	N/A
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Indicator B: Number of projects attracting co-funding

For each project please complete the table below:

Name of project:	Amount of external funding:	Name of co-funding body/bodies:
RTN Microdata Methods and Practice	£235,816	European Union
Econometric Study Group	£8,821	ESRC
Demand for Durables	£1,855	ESRC
Conference income	£2,500	Various

Indicator C: Public policy/business orientated seminars and workshops

For each event please complete the table below:

Title:	Date:	Target audience: [private sector/public sector/practitioners/third sector]	Number of participants:
Discrete Choice Modelling	14/01/2009-16/01/2009	Public, private and third sectors	20
Nutrition, Economics and Health: Recent Research and Public Policy Issues	21/01/2009	Public, private and third sectors	62
Microsimulation	22/01/2009-23/01/2009	Public, private and third sectors	23

Econometric Estimation of Frontier Functions and Economic Efficiency	26/02/2009-27/02/2009	Public, private and third sectors	23
Panel / Longitudinal Data Analysis	12/03/2009-13/03/2009	Public, private and third sectors	23
Dynamic Econometric Models	02/04/2009-03/04/2009	Public, private and third sectors	27
Policy Evaluation Methods	22/04/2009-24/04/2009	Public, private and third sectors	25
Introductory Microeconometrics	14/10/2009-16/10/2009	Public, private and third sectors	23
Panel / Longitudinal Data Analysis	05/11/2009-06/11/2009	Public, private and third sectors	23
Policy Evaluation Methods	01/12/2009-04/12/2009	Public, private and third sectors	21

Indicator D: Number of (i) non-academic users hosted and (ii) number of researchers placed in user organisations

For each placement please complete the table below:

Name:	Hosted: [Where from?]	Placed: [Where to?]	Dates/duration:	Purpose:
N/A	N/A	N/A	N/A	N/A

Annex 1: Key Performance Indicators

KPI targets (figures are annual unless otherwise stated)	Statement on achievement
<p>Scientific outputs Refereed journal articles 12 refereed journal articles</p> <p>Working papers produced 30 working papers in the cemmap series (by staff and international associates) 12 working papers by Centre staff</p> <p>Conference participation 4 invited addresses 20 conference papers 50 seminar papers (academic audiences)</p> <p>Conferences hosted 20 academic seminars hosted 3 masterclasses organised 5 conferences/workshops organised</p>	<p>Refereed journal articles 16 refereed journal articles</p> <p>Working papers produced 37 working papers in the cemmap series (by staff and international associates) 13 working papers by Centre staff</p> <p>Conference participation 3 invited addresses 23 conference papers 55 seminar papers (academic audiences)</p> <p>Conferences hosted 25 academic seminars hosted 4 masterclasses organised 12 conferences/workshops organised</p>
<p>International and interdisciplinary collaboration Presentations to conferences 40 presentations outside UK</p> <p>Other international activities 30 international visitors 100 international attendees at hosted events</p> <p>The Centre will coordinate the EU RTN network on microdata methods and practice; 6 main partners and 7 associate partners</p> <p>Interdisciplinary activities We aim to organise an interdisciplinary event</p>	<p>Presentations to conferences 47 presentations outside UK</p> <p>Other international activities 35 international visitors 181 international attendees at hosted events</p> <p>The Centre coordinated the EU RTN network on microdata methods and practice; 6 main partners and 7 associate partners; the final conference took place at the end of March 2009</p> <p>Interdisciplinary activities Nutrition, Economics and Health: Recent Research and Public Policy Issues This conference brought together public health and nutrition specialists, academics and civil servants</p>

<p>Engagement with non-academic stakeholders</p> <p>Training for policy/business users 9 training courses organised 20 public sector attendees 5 private sector attendees 20 international attendees</p> <p>Website 4,000 visitors to website per month Expansion of 'resources' section to include 20 entries</p>	<p>Training for policy/business users 10 training courses organised 23 public sector attendees 7 private sector attendees 46 international attendees</p> <p>Website 14,000 visitors to website per month Expansion of 'resources' section to include 21 entries</p>
<p>Capacity building</p> <p>Training 3 masterclasses organised 5 conferences/workshops organised 800 academic attendees 100 international attendees 20 public/private sector attendees</p> <p>Students and postdoctoral researchers 3 PhD students supervised 1 postdoctoral researcher in place</p> <p>Resources Expansion of 'resources' section of website to include 20 entries</p>	<p>Training 4 masterclasses organised 12 conferences/workshops organised 890 academic attendees 135 international attendees 60 public/private sector attendees</p> <p>Students and postdoctoral researchers 4 PhD students supervised 3 postdoctoral researchers in place</p> <p>Resources Expansion of 'resources' section of website to include 21 entries</p>
<p>Co-funding and organisational effectiveness</p> <p>Additional research funds sought £230,000</p> <p>Staff turnover We hope to have minimal staff turnover</p> <p>Advisory Committee The Committee will meet once during this period</p> <p>Financial management Quarterly monitoring against cash limit</p>	<p>Additional research funds secured £248,992</p> <p>Staff turnover Very little change in staffing</p> <p>Advisory Committee The Committee met in May 2009</p> <p>Financial management Quarterly monitoring against cash limit</p>

Annex 2: cemmap Events to Date

Conferences

Nutrition, Economics and Health: Recent Research and Public Policy Issues	21/01/2009
Final (eighth) meeting of the Microdata Research and Training Network	25/03/2009-27/03/2009
Identification and Decisions	08/05/2009-09/05/2009
Durbin Seminar: Parametrics and Non-Parametrics (Peter Phillips, Yale)	21/05/2009
ESRC Econometric Study Group: Annual Conference 2009	09/07/2009-11/07/2009
Cemmap / SETA Conference: Semi- and Non-Parametric Identification and Inference in Econometrics	31/07/2009-02/08/2009
Novel Measurement Methods for Understanding Economic Behaviour	25/09/2009
Durbin Seminar: Theodore W. Anderson (Stanford)	29/10/2009

Workshops

Cemmap / ELSE Workshop: Experimental Analysis of Procedural Rationality in Games and Decisions	04/03/2009
Econometrics of Demand	04/05/2009-06/05/2009
Cemmap / ESRC Econometric Study Group Workshop: Quantile Regression	01/06/2009-02/06/2009
Cross-Sectional Dependence	16/10/2009

Training courses

Discrete Choice Modelling, William Greene (NYU Stern)	14/01/2009-16/01/2009
Microsimulation, Alan Duncan (Nottingham)	22/01/2009-23/01/2009
Econometric Estimation of Frontier Functions and Economic Efficiency, William Greene (NYU Stern)	26/02/2009-27/02/2009
Panel / Longitudinal Data Analysis, Frank Windmeijer (Bristol)	12/03/2009-13/03/2009
Dynamic Econometric Models, Walter Beckert (Birkbeck)	02/04/2009-03/04/2009
Policy Evaluation Methods, Barbara Sianesi (IFS)	22/04/2009-24/04/2009
Panel Time Series, Ron Smith (Birkbeck)	29/04/2009-01/05/2009
Introductory Microeconometrics, Alan Duncan (Nottingham)	14/10/2009-16/10/2009
Panel / Longitudinal Data Analysis, Frank Windmeijer (Bristol)	05/11/2009-06/11/2009

Policy Evaluation Methods, Barbara Sianesi (IFS) 01/12/2009-04/12/2009

Masterclasses

Structural Non-Equilibrium Models of Strategic Thinking:
Theory, Measurement and Applications, Vincent P.
Crawford (UCSD) (*joint with ELSE*) 05/03/2009

Planning under Ambiguity, Charles Manski (Northwestern) 19/03/2009-20/03/2009

Semi- and Non-Parametric Econometric Methods, James
Powell (Berkeley) 28/05/2009-29/05/2009

New Developments in Econometrics, Guido Imbens
(Harvard) and Jeffrey M. Wooldridge (Michigan State) 16/06/2009-18/06/2009

Annex 3: cemmap Working Papers 2009

cemmap Working Papers

- Ai, C. and Chen, X. (2009), 'Semiparametric efficiency bound for models of sequential moment restrictions containing unknown functions', London: IFS, cemmap Working Papers CWP28/09, October 2009
- An, Y. and Hu, Y. (2009), 'Well-posedness of measurement error models for self-reported data', London: IFS, cemmap Working Papers CWP35/09, December 2009
- Anderson, G., Linton, O. and Whang, Y. (2009), 'Nonparametric estimation of a polarization measure', London: IFS, cemmap Working Papers CWP14/09, June 2009
- Arellano, M. and Bonhomme, S. (2009), 'Identifying distributional characteristics in random coefficients panel data models', London: IFS, cemmap Working Papers CWP22/09, August 2009
- Arellano, M., Hansen, L. P. and Sentana, E. (2009), 'Underidentification?', London: IFS, cemmap Working Papers CWP24/09, September 2009
- Battistin, E. and Chesher, A. (2009), 'Treatment effect estimation with covariate measurement error', London: IFS, cemmap Working Papers CWP25/09, September 2009
- Beckert, W. (2009), 'Empirical analysis of buyer power', London: IFS, cemmap Working Papers CWP17/09, July 2009
- Belloni, A. and Chernozhukov, V. (2009), 'L1-penalized quantile regression in high-dimensional sparse models', London: IFS, cemmap Working Papers CWP10/09, May 2009
- Beresteanu, A., Molchanov, I. and Molinari, F. (2009), 'Sharp identification regions in models with convex predictions: games, individual choice, and incomplete data', London: IFS, cemmap Working Papers CWP27/09, October 2009
- Blow, L. and Nesheim, L. (2009), 'A retail price index including the shadow price of owner occupied housing', London: IFS, cemmap Working Papers CWP03/09, January 2009
- Blow, L. and Nesheim, L. (2009), 'Dynamic housing expenditures and household welfare', London: IFS, cemmap Working Papers CWP04/09, January 2009
- Blundell, R., Horowitz, J. and Patey, M. (2009), 'Measuring the price responsiveness of gasoline demand', London: IFS, cemmap Working Papers CWP11/09, May 2009
- Carneiro, P. and Lee, S. (2009), 'Estimating distributions of potential outcomes using local instrumental variables with an application to changes in college enrollment and wage inequality', London: IFS, cemmap Working Papers CWP01/09, January 2009
- Carneiro, P. and Lee, S. (2009), 'Trends in quality-adjusted skill premia in the United States, 1960-2000', London: IFS, cemmap Working Papers CWP02/09, January 2009
- Carneiro, P., Heckman, J. and Vytlacil, E. (2009), 'Evaluating marginal policy changes and the average effect of treatment for individuals at the margin', London: IFS, cemmap Working Papers CWP21/09, July 2009

- Chen, L. (2009), 'Identification of structural dynamic discrete choice models', London: IFS, cemmap Working Papers CWP08/09, May 2009
- Chen, L. and Szroeter, J. (2009), 'Hypothesis testing of multiple inequalities: the method of constraint chaining', London: IFS, cemmap Working Papers CWP13/09, June 2009
- Chen, X. and Pouzo, D. (2009), 'Efficient estimation of semiparametric conditional moment models with possibly nonsmooth residuals', London: IFS, cemmap Working Papers CWP20/09, July 2009
- Chen, X., Hansen, L. P. and Scheinkman, J. A. (2009), 'Principal components and the long run', London: IFS, cemmap Working Papers CWP07/09, May 2009
- Chen, X., Wu, W. B. and Yi, Y. (2009), 'Efficient estimation of copula-based semiparametric Markov models', London: IFS, cemmap Working Papers CWP06/09, March 2009
- Chernozhukov, V., Fernandez-Val, I. and Melly, B. (2009), 'Inference on counterfactual distributions', London: IFS, cemmap Working Papers CWP09/09, May 2009
- Chernozhukov, V., Fernandez-Val, I. and Newey, W. (2009), 'Quantile and average effects in nonseparable panel models', London: IFS, cemmap Working Papers CWP29/09, October 2009
- Chernozhukov, V., Fernandez-Val, I., Hahn, J. and Newey, W. (2009), 'Identification and estimation of marginal effects in nonlinear panel models', London: IFS, cemmap Working Papers CWP05/09, March 2009
- Chernozhukov, V., Lee, S. and Rosen, A. (2009), 'Intersection bounds: estimation and inference', London: IFS, cemmap Working Papers CWP19/09, July 2009
- Chernozhukov, V., Rigobon, R. and Stoker, T. (2009), 'Set identification with Tobin regressors', London: IFS, cemmap Working Papers CWP12/09, May 2009
- Chesher, A. (2009), 'Single equation endogenous binary response models', London: IFS, cemmap Working Papers CWP23/09, August 2009
- Chesher, A. and Smolinski, K. (2009), 'IV models of ordered choice', London: IFS, cemmap Working Papers CWP37/09, December 2009
- Dong, Y. and Lewbel, A. (2009), 'Nonparametric identification of a binary random factor in cross section data', London: IFS, cemmap Working Papers CWP16/09, July 2009
- Hoderlein, S. (2009), 'How many consumers are rational?', London: IFS, cemmap Working Papers CWP32/09, November 2009
- Hoderlein, S. (2009), 'Endogenous semiparametric binary choice models with heteroscedasticity', London: IFS, cemmap Working Papers CWP34/09, December 2009
- Hoderlein, S. and White, H. (2009), 'Nonparametric identification in nonseparable panel data models with generalized fixed effects', London: IFS, cemmap Working Papers CWP33/09, December 2009
- Horowitz, J. and Lee, S. (2009), 'Uniform confidence bands for functions estimated nonparametrically with instrumental variables', London: IFS, cemmap Working Papers CWP18/09, July 2009

- Hu, Y., McAdams, D. and Shum, M. (2009), 'Nonparametric identification of auction models with non-separable unobserved heterogeneity', London: IFS, cemmap Working Papers CWP15/09, July 2009
- Kitagawa, T. (2009), 'Identification region of the potential outcome distributions under instrument independence', London: IFS, cemmap Working Papers CWP30/09, October 2009
- Komarova, T. (2009), 'Nonparametric identification in asymmetric second-price auctions: a new approach', London: IFS, cemmap Working Papers CWP31/09, November 2009
- Lee, S. and Whang, Y. (2009), 'Nonparametric tests of conditional treatment effects', London: IFS, cemmap Working Papers CWP36/09, December 2009
- Rosen, A. (2009), 'Set identification via quantile restrictions in short panels', London: IFS, cemmap Working Papers CWP26/09, September 2009

Annex 4: cemmap Other Outputs

Book

Carneiro, P. and Spence, M. (eds), *Education and Growth*, World Bank, forthcoming

Book Chapters

Carneiro, P., 'Lessons from the Technology of Skill Formation: Implications for Education Policy', forthcoming in P. Carneiro and M. Spence (eds), *Education and Growth*, World Bank, forthcoming

Cherchye, L, Crawford, I. and De Rock, F., 'The Revealed Preference Approach to Demand', in D. Slotje (ed.), *Quantifying Consumer Preferences: Estimating Demand Systems – Contributions to Economic Analysis*, Emerald Press, 2009

Conference Papers

Carneiro, P., 'Trends in Quality Adjusted Skill Premia in the US', Northwestern University, 2009

Carneiro, P., 'Trends in Quality Adjusted Skill Premia in the US', University of Michigan, 2009

Carneiro, P., 'Trends in Quality Adjusted Skill Premia in the US', Bank of Portugal, 2009

Carneiro, P., 'Trends in Quality Adjusted Skill Premia in the US', Conference on Employment, Georgetown, Maryland, 2009

Carneiro, P., 'Trends in Quality Adjusted Skill Premia in the US', Conference on Education, Milton Friedman Institute, 2009

Carneiro, P., 'The Technology of Skill Formation: Lessons for Education Policy', IFS Residential Conference, New Hall, Cambridge, April 2009

Carneiro, P., Discussion of 'Assortative Matching on the Marriage Market', by Chiappori, Salanie and Weiss, Conference on Family Economics, Milton Friedman Institute, 2009

Chesher, A., 'Endogeneity in Models for Binary Responses', EUFP6 Microdata Research and Training Network (RTN) Conference 8, London, March 2009

Chesher, A., 'Identification of Structural Functions when Endogenous Variables are Discrete' (Inaugural Econometric Theory Lecture), International Symposium on Econometric Theory and Applications, University of Kyoto, 2009

Chesher, A., 'Single Equation Endogenous Binary Response Models' (invited address), Identification and Decisions: A Conference in Honor of Charles Manski's 60th Birthday, Northwestern University, May 2009

Chesher, A., 'Single Equation Endogenous Binary Response Models', The Econometrics and Microeconomics Applications (TEMA) seminar, Paris, 2009

Chesher, A., 'Single Equation Endogenous Binary Response Models', Far Eastern and South Asian Meeting of the Econometric Society, University of Tokyo, 2009

Chesher, A., 'Single Equation Endogenous Binary Response Models', European Meeting of the Econometric Society 64, Barcelona, 2009

- Chesher, A., 'Structural Econometrics with Discrete Data', Geary Institute, University College Dublin, 10 November 2009; podcast available at http://www.ucd.ie/geary/static/podcasts/Andrew_Chesher_10_November_2009.m4v
- Chesher, A., 'Ambiguity and Discrete Outcomes', University of East Anglia Economics Seminar, 3 December 2009
- Chiappori, P.-A., 'On the Nonparametric Identification of Multiple Choice Models', Workshop on Econometrics of Demand, Providence, Rhode Island, USA, 2009
- Crawford, I., 'How Demanding is the Revealed Preference Approach to Demand?', Workshop on Econometrics of Demand, Providence, Rhode Island, USA, 2009
- Kitagawa, T., 'Identification Region of the Potential Outcome Distributions under Instrument Independence', cemmap/SETA Conference: Semi- and Non-Parametric Identification and Inference in Econometrics, Kyoto, Japan, August 2009
- Kitagawa, T., 'Identification Region of the Potential Outcome Distributions under Instrument Independence', Far Eastern Econometric Society Meeting, Tokyo, Japan, August 2009
- Nesheim, L., 'Semiparametric Estimation of Sorting and School Quality Impacts', Econometrics of Interactions, Montreal, Canada, October 2009
- Nesheim, L., 'Stores and Shopping Baskets', Workshop on Econometrics of Demand, Providence, Rhode Island, USA, 2009
- Robin, J.-M., 'Labor Market Dynamics with Sequential Search' (Walras-Bowley Lecture), North American Summer Meeting of the Econometric Society, Boston, 2009
- Robin, J.-M., 'European Unemployment', CESifo Conference, Venice, 2009
- Robin, J.-M., 'Business Cycle Dynamics of Wage Inequality', Far East and South Asia Meeting of the Econometric Society, University of Tokyo, 2009
- Rosen, A., 'Set Identification via Quantile Restrictions in Short Panels', Identification and Decisions, Northwestern University, 2009
- Rosen, A., 'Set Identification via Quantile Restrictions in Short Panels', Study Group Workshop on Quantile Regression, London, June 2009

Journal Articles

- Adda, J., Banks, J. and von Gaudecker, M., 'The Impact of Income Shocks on Health: Evidence from Cohort Data', *Journal of the European Economic Association*, 7, 6, 1361-1399, December 2009
- Almeida, R. and Carneiro, P., 'Enforcement of Regulation, Informal Employment, Firm Size and Firm Performance', *Journal of Comparative Economics*, 37, 1, 28-46, March 2009
- Bonhomme, S. and Robin, J.-M., 'Assessing the Equalizing Force of Mobility Using Short Panels: France, 1990-2002', *Review of Economic Studies*, 76, 1, 63-92, January 2009
- Bonhomme, S. and Robin, J.-M., 'Consistent Noisy Independent Component Analysis', *Journal of Econometrics*, 149, 1, 12-25, April 2009
- Bonhomme, S. and Robin, J.-M., 'Generalized Nonparametric Deconvolution with an Application to Earnings Dynamics', *Review of Economic Studies*, 77, 2, 491-533, April 2010

- Carneiro, P. and Lee, S., 'Estimating Distributions of Potential Outcomes Using Local Instrumental Variables with an Application to Changes in College Enrollment and Wage Inequality', *Journal of Econometrics*, 149, 2, 191-208, April 2009
- Carneiro, P., Heckman, J., and Vytlacil, E., 'Evaluating Marginal Policy Changes and the Average Effect of Treatment for Individuals at the Margin', *Econometrica*, 78, 1, 377-394, January 2010
- Chesher, A., 'Excess Heterogeneity, Endogeneity and Index Restrictions', *Journal of Econometrics*, 152, 1, 37-45, September 2009
- Chesher, A., 'Instrumental Variable Models for Discrete Outcomes', *Econometrica*, forthcoming
- Galasso, E. and Umapathi, N., 'Improving Nutritional Status through Behavioral Change: Lessons from Madagascar', *Journal of Development Effectiveness*, 1, 1, 60-85, March 2009
- Giacomini, R., 'Detecting and Predicting Forecast Breakdowns', *Review of Economic Studies*, 76, 2, 669-705, March 2009
- Giacomini, R., 'Forecast Comparisons in Unstable Environments', *Journal of Applied Econometrics*, forthcoming
- Heckman, J., Matzkin, R. and Nesheim, L., 'Nonparametric Identification and Estimation of Nonadditive Hedonic Models', *Econometrica*, forthcoming
- Horowitz, J. and Lee, S., 'Testing a Parametric Quantile-Regression Model with an Endogenous Explanatory Variable against a Nonparametric Alternative', *Journal of Econometrics*, 152, 2, 141-152, October 2009
- Lee, S., Linton, O. and Whang, Y.-J., 'Testing for Stochastic Monotonicity', *Econometrica*, 77, 2, 585-602, March 2009
- Lee, S. and Wilke, R., 'Reform of Unemployment Compensation in Germany: A Nonparametric Bounds Analysis Using Register Data', *Journal of Business and Economic Statistics*, 27, 193-205, April 2009

Seminars & Workshops

- Chesher, A., 'Evidence in Economics', UCL Graduate School Skills Development Course, 9/6/09
- Chesher, A., 'International Symposium on Econometric Theory and Applications', cemap and University of Kyoto, 1/8/09
- Chesher, A., 'Single Equation Endogenous Binary Response Models', Georgetown University, 24/2/09
- Chesher, A., 'Single Equation Endogenous Binary Response Models', Johns Hopkins University, Biostatistics and Economics Gathering, 26/2/09
- Chesher, A., 'Single Equation Endogenous Binary Response Models', GREMAQ/TSE Toulouse, 25/2/09
- Chesher, A., 'Single Equation Endogenous Binary Response Models', University of Alicante, 24/9/09
- Chesher, A., 'Single Equation Endogenous Binary Response Models', STICERD, London School of Economics, 22/10/09

- Chesher, A., Final (8th) meeting of the microdata RTN, cemmap, 25/3/09
- Crawford, I., 'Power and Predictive Success in Revealed Preference Tests', Department of Economics Seminar, Queen Mary, University of London, 12/01/09
- Crawford, I., 'Power and Predictive Success in Revealed Preference Tests', Department of Economics Seminar, Essex University, 10/02/09
- Crawford, I., 'Power and Predictive Success in Revealed Preference Tests', Department of Economics Seminar, Manchester University, 23/04/09
- Crawford, I., 'Power and Predictive Success in Revealed Preference Tests', Demand Analysis, Brown University, Rhode Island, 05/05/09
- Crawford, I., 'Power and Predictive Success in Revealed Preference Tests', Department of Economics Seminar, KU Leuven, Belgium, 14/05/09
- Crawford, I., 'Power and Predictive Success in Revealed Preference Tests', Microeconomic Network, University of Copenhagen, 09/07/09
- Crawford, I., 'Power and Predictive Success in Revealed Preference Tests', Labour Seminar, LSE, 16/10/09
- Crawford, I., 'The Economics of Habit Formation', Sustainable Consumption Institute, Manchester University, 24/04/09
- El-Attar, M., 'Could Education Promote the Israeli-Palestinian Peace Process?', Econometrics Seminar, cemmap, 06/10/09
- Giacomini, R., CIRANO-CIREQ Time Series Econometrics Conference, University of Montreal, June 2009
- Giacomini, R., Financial Econometrics Workshop, University of Toulouse, May 2009
- Griffith, R., Nesheim, L. and O'Connell, M., 'The Impact of a Fat Tax in a Differentiated Product Market', seminar, Competition Commission, 19/11/09
- Kalyanaraman, K., 'Regularizing Nonparametric Bandwidth Estimates of Functionals', Harvard University
- Kalyanaraman, K., 'Regularizing Nonparametric Bandwidth Estimates of Functionals', University of California, Berkeley
- Kalyanaraman, K., 'Regularizing Nonparametric Bandwidth Estimates of Functionals', UCLA
- Kalyanaraman, K., 'Regularizing Nonparametric Bandwidth Estimates of Functionals', Cornell University
- Kalyanaraman, K., 'Regularizing Nonparametric Bandwidth Estimates of Functionals', University of Texas, Austin
- Kalyanaraman, K., 'Regularizing Nonparametric Bandwidth Estimates of Functionals', University of Illinois
- Kalyanaraman, K., 'Regularizing Nonparametric Bandwidth Estimates of Functionals', UC Riverside
- Kalyanaraman, K., 'Regularizing Nonparametric Bandwidth Estimates of Functionals', Boston College, Boston University
- Kitagawa, T., 'Testing for Instrument Independence in the Selection Model', University of Warwick, December 2009

- Kitagawa, T., 'Testing for Instrument Independence in the Selection Model', London School of Economics, November 2009
- Kitagawa, T., 'Testing for Instrument Independence in the Selection Model', Toulouse School of Economics, November 2009
- Kitagawa, T., 'Testing for Instrument Independence in the Selection Model', Far Eastern Econometric Society Meeting, Tokyo, Japan, August 2009
- Kitagawa, T., 'Testing for Instrument Independence in the Selection Model', Yale University, February 2009
- Kitagawa, T., 'Testing for Instrument Independence in the Selection Model', Cornell University, February 2009
- Kitagawa, T., 'Testing for Instrument Independence in the Selection Model', University of Rochester, February 2009
- Kitagawa, T., 'Testing for Instrument Independence in the Selection Model', Ohio State University, February 2009
- Kitagawa, T., 'Testing for Instrument Independence in the Selection Model', University of Iowa, January 2009
- Kitagawa, T., 'Testing for Instrument Independence in the Selection Model', University of Pennsylvania, January 2009
- Kitagawa, T., 'Testing for Instrument Independence in the Selection Model', University of Texas, Austin, January 2009
- Kitagawa, T., 'Testing for Instrument Independence in the Selection Model', University College London, January 2009
- Kitagawa, T., 'Identification Region of the Potential Outcome Distributions under Instrument Independence', cemmap, University College London, December 2009
- Nesheim, L., 'Nutrition, Economics and Health: Recent Research and Public Policy Issues', cemmap Workshop, 21/01/09
- Nesheim, L., 'The Impact of a Fat Tax in a Differentiated Product Market', London School of Economics, 18/05/09
- Nesheim, L., Workshop on the Econometrics of Demand, cemmap and Brown University, 04-06/05/09
- Robin, J.-M., 'Business Cycle Fluctuations of Wage Inequality', CESifo, Venice, July 2009
- Robin, J.-M., 'Business Cycle Fluctuations of Wage Inequality', Milton Friedman Institute, University of Chicago, April 2009
- Robin, J.-M., 'Business Cycle Fluctuations of Wage Inequality', Malinvaud Seminar, CREST-INSEE, October 2009
- Robin, J.-M., 'Business Cycle Fluctuations of Wage Inequality', Paris School of Economics, October 2009
- Robin, J.-M., 'Business Cycle Fluctuations of Wage Inequality', University of Jerusalem, June 2009
- Rosen, A., 'Identification and Inference for a Model of Simultaneous Ordered Response', seminar organised by Joerg Stoye, 07/11/09

Rosen, A., 'Identification and Inference for a Model of Simultaneous Ordered Response', seminar organised by Jinyong Hahn, 10/11/09

Rosen, A., 'Identification with Imperfect Instruments', seminar organised by Salvatore Piccolo, 21/04/09

Umapathi, N., 'Maternal Education, Childcare and Nutritional Status: Lessons from a Nutritional Program', University of Bergen Economics Seminar, 06/02/2009

Umapathi, N., 'Maternal Education, Childcare and Nutritional Status: Lessons from a Nutritional Program', World Bank Research Seminar, 14/01/09