

CONFERENCE ON “SHAPE RESTRICTIONS IN NON- AND SEMIPARAMETRIC ESTIMATION OF ECONOMETRIC MODELS”

**Northwestern University
Room 3245 Arthur Andersen Hall
2001 Sheridan Road, Evanston, IL
November 5-6, 2010**

Friday, November 5

- 9:00 - 9:20 Registration
- 9:20 – 9:30 Opening remarks
- 9:30 – 10:15 Andrew Chesher (University College London): Shape Restrictions in the Analysis of Set Identifying Models
- 10:15 – 11:00 Dennis Kristensen (Columbia University): Stochastic Demand and Revealed Preference
- 11:00 – 11:30 BREAK
- 11:30 – 12:15 Jon A. Wellner (University of Washington): Nonparametric Estimation of Log Concave Densities
- 12:15 – 1:00 Lutz Duembgen (University of Bern): Monotonicity and Log-Concavity Constraints in Non- and Semiparametric Regression
- 1:00 – 2:00 LUNCH
- 2:00 – 2:45 Matthias Parey (University of Essex): Semi-Nonparametric Estimation of a Nonseparable Demand Function under Shape Restrictions
- 2:45 – 3:30 Anne Vanhems (Toulouse Business School): Welfare Analysis Using Nonseparable Models
- 3:30 – 4:00 BREAK
- 4:00 – 4:45 Rosa Matzkin (UCLA): Estimation in Simultaneous Equations Using Shape Restrictions

Saturday, November 6

9:30 – 10:15 Roger Koenker (University of Illinois): Quasi-Concave Density Estimation

10:15 – 11:00 Holger Dette (Ruhr University Bochum): New Estimators of the Pickands Dependence Function and a Test for Extreme Value Dependence

11:00 – 11:30 BREAK

11:30 – 12:15 Enno Mammen (University of Mannheim): Confidence Regions for Level Sets of Nonparametric Curves

12:15 – 1:15 LUNCH

1:15 – 2:00 Juan Carlos Escanciano (Indiana University): Nonparametric Tests for Conditional Inequality Restrictions

2:00 – 2:45 Stefan Hoderlein (Boston College): Testing Multivariate Economic Restrictions using Quantiles: The Example of Slutsky Negative Semidefiniteness

2:45 – 3:00 BREAK

3:00 - 3:45 Vladimir Spokoiny (WIAS): Semidefinite Optimization in Instrumental Variable Estimation with Shape Constraints

3:45: Conference ends