



## Econometrics Research Workshop

### Winter - Spring 2002

Seminars take place on **Fridays** at **14.00h** in **Seminar Room II** unless otherwise mentioned

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|--|---|
| 11 January   | <b>Søren Johansen</b> (Copenhagen)<br><i>What is a positive relation? The interpretation of cointegrating coefficients</i>                            |
| 25 January   | <b>Andrea Ichino</b><br><i>The effect of employment protection on worker effort. A comparison of absenteeism during and after probation</i>           |
| 1 February<br>(moved from 25 January)                          | <b>Helmut Lutkepohl</b><br><i>The transmission of German monetary policy in the pre-Euro period</i>   |
| <b>Monday</b><br><b>11 February</b><br><b>11 a.m., Room II</b> | <b>Orazio Attanasio</b> (UCL)<br><i>Empirical implications of limited commitment. Evidence from Mexican villages</i>                                  |
| 15 February  | <b>Theresa Osborne</b> (Schuman Centre)<br><i>Market news in commodity price theory: application to the Ethiopian grain market</i>                    |
| 22 February  | <b>Mario Padula</b> (UCL)<br><i>Education, employment and wage risk</i>   |
| 8 March  | <b>Marco Manacorda</b> (QM & CEP, LSE)<br><i>Intergenerational transfers and household structure. Why most Italian youths live with their parents</i> |
| 15 March   | <b>Adriana Kugler</b> (UPF)<br><i>Protective or counter-productive? European labor market institutions and the effect of immigrants on EU natives</i> |
| 22 March   | <b>Per-Anders Edin</b> (Uppsala)<br><i>Blind dates: quasi-experimental evidence on discrimination</i>   |

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19 April Katerina Kyriazidou (UCLA)  
*Credit constraints in the market for consumer durables: evidence from micro data on car loans*

3 May Peter Robinson (LSE)  
*The bootstrap and the Edgeworth correction for semiparametric averaged derivatives*

10 May Jean Marc Robin (CREST)  
*Twenty years of rising inequality in US lifetime labor income values*

**16 May**  
**Thursday**  
**15.00h, Room IV** Chris Flinn (NYU)  
*An equilibrium model of health insurance provision and wage determination*

**23 May**  
**Thursday**  
**15.00h** David Autor (MIT)  
*Women, war and wages: the impact of female labor supply on the wage structure at mid-century*

**Wednesday**  
**29 May**  
**11.00h** Ana Beatriz C. Galvão  
*An Evaluation of the Forecasting Performance of Smooth Transition and Threshold Vector Autoregressive Models*

31 May Adrian Pagan (Nuffield)  
*Learning about models and their fit to data*