MOOD 2010
10th Doctoral Workshop in Economic Theory and Econometrics
June 30-July 2, 2010
Venue: EIEF Via Sallustiana, 62

Wednesday, June 30th 2010

10:00-10:30 Welcoming remarks

**Session 1: Econometrics**
Session Chair: Francis Vella, Georgetown University

10:30-11:30 *Nonparametric Test of Conditional Quantile Independence with an Application to Banks’ Systemic Risk*
Presented by: Milan Nedeljkovic, The University of Warwick

11:30-12:30 *Identification and Estimation of a Non-Proportional Hazard Model with Stochastic Heterogeneity*
Presented by: Irene Botosaru, Yale University

12:30-14:00 Lunch

**Session 2: Macroeconomics**
Session Chair: Pietro Reichlin, LUISS Guido Carli & EIEF

14:00-15:00 *On the Persistence of Income Shocks over the Life Cycle: Evidence and Implications*
Presented by: Serdar Ozkan, University of Pennsylvania

15:00-16:00 *Monopolistic Competition and Unemployment Fluctuations*
Presented by: Ngoc Ha Dao, University of Quebec at Montreal

16:00-16:30 Coffee break

16:30-17:30 *Wage Risk, On-the-job Search and Partial Insurance*
Presented by: Kai Liu, Johns Hopkins University

Thursday, July 1st 2010

**Session 3: Financial Economics**
Session Chair, Filippo Taddei, Collegio Carlo Alberto

09:30-10:30 *Investment Risk and the Cross-Sectional Distribution of Foreign Investment*
Presented by: Alexandra Taboya, Duke University
10:30-11:00  Coffee break

11:00-12:00  **Securitization: positive and normative implications.**  
Presented by: **Guido Ruta**, NYU & EUI

12:00-13:00  **Computational Methods for Production-Based Asset Pricing Models with Recursive Utility**  
Presented by: **Eric Aldrich**, Duke University

13:00-14:30  Lunch

**Session 4: Development Economics**

Session Chair: **Tommy Murphy**, Bocconi University

14:30-15:30  **The height production function from birth to early adulthood**  
Presented by: **Elisabetta De Cao**, Tor Vergata University

15:30-16:30  **In sickness and in health: the story of health as told by an augmented Solow growth model and cross-country dynamic panel data**  
Presented by: **Fanfan He**, University of Birmingham

**Friday, July 2nd 2010**

**Session 5: Structural Modeling**

Session Chair: **Alfonso Rosolia**, Bank of Italy

09:30-10:30  **Mark-Up Distortions and Endogenous Misallocation**  
Presented by: **Michael Peters**, MIT

10:30-11:00  Coffee break

11:00-12:00  **Immigration, Wages, and Education: A General Equilibrium Dynamic Discrete Choice Structural Model**  
Presented by: **Joan Llull**, CEMFI

12:00-13:00  **Using Subjective Expectations Data to Allow for Unobserved Heterogeneity in Hotz-Miller Estimation Strategies**  
Presented by: **Yu Zheng**, Washington University in St. Louis

13:00-14:30  Lunch

**Session 6: Political Economy**

Session Chair: **Daniele Terlizzese**, EIEF & Bank of Italy

14:30-15:30  **Issue Emphasis & Opportunistic Redistribution in U.S. Presidential Elections**  
Presented by: **Ioanna Grypari**, University of Minnesota

15:30-16:30  **The Swing Voters' Blessing**  
Presented by: **Jan Klingelhoefer**, Stockholm University