Econometrics Reading Group Fall 2016

University of Illinois

Time and Location: 12:30-1:30 at DKH 215
(Please note the change in Time and Room)

Topics (preliminary):

- TBD

Participants:

Roger Koenker, Anil Bera, Woong Yong Park, Eun Yi Chung, Jihyung Lee, Minchul Shin. Ignacio Sarmiento Barbieri, Carlos Hurtado, Rui Fan, Andrés Ham Gonzalez, Ruchi Singh, Bing Zuo, Mauricio Olivares, Julia Gonzalez, Arash Mashhadi Farahani, Ryan Cumings, Eric Set, Nazanin Khazra, Jiyoung Chae.

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Tentative Schedule

Date	Speaker	Paper
Sep 12	Mauricio	A scalable bootstrap for massive data
Sep 26	Ryan	Density Estimation with Shape Constraints
Oct 10	Julia	A nonparametric density-based likelihood ratio test for normality
Nov 7	Carlos / Roger	Penalized Renyi Likelihood (Roger)
Dec 5		

References:

Kleiner, A., Talwalkar, A., Sarkar, P. and Jordan, M. I. (2014), A scalable bootstrap for massive data. J. R. Stat. Soc. B, 76: 795–816. doi:10.1111/rssb.12050