



Collegio Carlo Alberto

Bocconi



**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 Tabova](#), 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