Econometric Study Group Conference

Bristol, 14-16 July 2016

Venue: Clifton Hill House

Program

Thursday 14 July

12.00-13.15 **Registration and Lunch**

13.15-15.15 **Session 1** - Chair: D. Bhattacharya

Sokbae Lee (Institute for Fiscal Studies)

"Identifying Effects of Multivalued Treatments" (with B. Salanie)

Bruno Ferman (Sao Paulo School of Economics)

"Inference in Differences-in-Differences with Few Treated Groups and Heteroskedasticity" (with C. Pinto)

Joel Horowitz (Northwestern)

"Nonparametric Estimation of a Nonseparable Demand Function under the Slutsky" Inequality Restriction" (with R. Blundell and M. Parey)

Debopam Bhattacharya (Cambridge)

"Empirical Welfare Analysis for Discrete Choice: Some New Results"

15.15-15.45 **Coffee/Tea**

15.45-16.45 **Invited Session** - Chair: S. Sokullu

Jaap Abbring (Tilburg University)

"Structural Duration Analysis with Mixed Hitting Time Models"

16.45-17.15 **Coffee/Tea**

17.15-18.15 **Session 2** - Chair: T. Kitagawa

Zhengyuan Gao (CORE Universite Catholique de Louvain)

"Looking Backward and Looking Forward" (with C. Hafner)

Toru Kitagawa (University College London)

"Estimation under Ambiguity" (with R. Giacomini and H. Uhlig)

18.15-19.15 Poster session.

Participants: Karun Adusumilli (LSE), Hao Dong (LSE), Bruno Ferman (Sao Paulo), Stefan Hubner (Oxford), Andrea Nocera (Birkbeck), Dandan Wang (Cardiff).

19.15 Dinner at Clifton Hill House

Friday 15 July

9.00-10.30 Session 3 - Chair: M. Weidner

Russell Davidson (McGill and ANSE-GREQUAM)

"Inference for Strict Stochastic Dominance Using Grouped Income Data"

Irene Botosaru (Simon Fraser University)

"A Duration Model with Dynamic Unobserved Heterogeneity"

Martin Weidner (University College London)

"Panel Quantile Effects Via Distribution Regression"

(with V. Chernozhukov and I. Fernandez-Val)

10.30-11.00 Coffee/Tea

11.00-12.00 Invited Session - Chair: D. Pacini

Barbara Rossi (Pompeu Fabra)

"Alternative Tests for Correct Specification of Conditional Forecast Densities"

(with T. Sekhposyan)

12.00-13.00 Lunch

13.00-14.30 **Session 4** - Chair: D. Kristensen

Shruti Sinha (Toulouse)

"Identification and Estimation in One-to-One Matching Models with Nonparametric Unobservables"

Gaurab Aryal (University of Virginia)

"Identifying a Model of Screening with Multidimensional Consumer Heterogeneity"

Dennis Kristensen (University College London)

"Nonparametric Identification in Nonlinear Simultaneous Equations Model: the Case of Covariance Restrictions" (with I. Komunjer and P.-A. Chiappori)

14.30-15.00 **Coffee/Tea**

15.00-17.00 **Session 5** - Chair: S. Stouli

Cheng Chou (University of Southern California)

"Identification and Linear Estimation of General Dynamic Programming Discrete Choice Models"

Luke Taylor (London School of Economics)

"Nonparametric Significance Testing in Measurement Error Models"

Young Jun Lee (University College London)

"Nonparametric Estimation of Time-Varying Parameters in Nonlinear Models" (with D. Kristensen)

Ruoyao Shi (UCLA)

"Constructing Counterfactual Earnings Distribution Using a Labor Market Equilibrium Model with Heterogeneity and Unobservable Efficiency"

20.00 **Dinner at Al Bacio**

Saturday 16 July

9.30-10.30 **Session 6** - K. Evdokimov

Victoria Zinde-Walsh (McGill and CIREQ)

"Wald Tests When Restrictions Are Locally Singular"

(with J.M. Dufour and E. Renault)

Kirill Evdokimov (Princeton)

"Efficient Estimation with a Finite Number of Simulation Draws per Observation"

(with R.V. Tabri)

10.30-10.45 **Coffee/Tea**

10.45-11.45 **Invited Session** - Chair: A. Tetenov

Bryan S. Graham (Berkeley)

"Homophily and Transitivity in Dynamic Network Formation"

11.45-12.00 **Coffee/Tea**

12.00-13.00 **Session 7** - Chair: C. Muris

Elena Manresa (MIT Sloan)

"A Distributional Framework for Matched Employer Employee Data"

(with S. Bonhomme and T. Lamadon)

Chris Muris (Simon Fraser University)

"Efficient GMM Estimation with Incomplete Observations"

13.00 **Farewell**

Time Allocation:

Sessions 1-7: 25 minutes for presenter 5 minutes for the audience

Invited Sessions: 50 minutes for presenter 10 minutes for the audience

List of papers presented in the poster session:

Karun Adusumilli (LSE),

"Treatment Effect Estimation in High Dimensional Linear Models Under Minimal Assumptions"

Hao Dong (LSE),

"Estimating Spillovers Using Panel Data With a Factor Structure"

Bruno Ferman (Sao Paulo),

"Revisiting the Synthetic Control Estimator" (with C. Pinto)

S. Hubner (Oxford),

"The Collective Axiom of Revealed Preference in a Heterogenous Population"

Andrea Nocera (Birkbeck),

"EM Estimation of Dynamic Panel Data Models with Heteroskedastic Random Coefficients"

Dandan Wang (Cardiff),

"A Comparison of Limited Information Estimators in General Dynamic Simultaneous" Equations Models" (with G. Phillips)

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