Econometric Study Group Conference

Clifton Hill House, Bristol, 13-15 July 2017

Program

Thursday 13 July

12.00-13.15 **Registration and Lunch**

13.15-14.45 **Session 1** - Chair: R. Davidson

Samuele Centorrino (SUNY Stony Brook)

"A Statistical Theory of Nonparametric Estimation and Inference in Economic Experiments"

Arek Szydlowski (Leicester)

"Inference in Repeated Binary Games with Random States"

Russell Davidson (McGill)

"Statistical Inference on the Canadian Middle Class"

14.45-15.15 **Coffee/Tea**

15.15-16.15 **Invited Session** - Chair: S. Sokullu

Frank Windmeijer (Bristol)

"A Simple Underidentification Test for Linear IV Models, with an Application to Dynamic Panel Data Models"

16.15-16.45 **Coffee/Tea**

16.45-18.15 **Session 2** - Chair: D. Kang

Joel Horowitz (Northwestern)

"A Bootstrap Method for Constructing Pointwise and Uniform Confidence Bands for Conditional Quantile Functions"

David Pacini (Bristol)

"The Two-Sample Linear Regression Model with Interval-Censored Covariates"

David Kang (Lancaster)

"Inference in Nonparametric Series Estimation with Data-Dependent Undersmoothing"

18.15-19.15 **Poster session.**

Participants: S. Abdul Aziz (Essex), D. Gutknecht (Mannheim), L. Taylor (LSE), A. Tryphonides (Humboldt), T. Yamamura (Queen Mary).

19.15 **Dinner at Clifton Hill House**

Friday 14 July

9.30-11.00 **Session 3** - Chair: A. Juodis

Ilze Kalnina (UCL)

"Cross-Sectional Dependence in Idiosyncratic Volatility"

Diego Ronchetti (Groningen)

"Comparing Asset Pricing Models by the Conditional Hansen-Jagannathan Distance"

Arturas Juodis (Groningen)

"On the Robustness of the Pooled CCE Estimator"

11.00-11.30 **Coffee/Tea**

11.30-13.00 **Session 4** - Chair: K. Evdokimov

Guy Tchuente (Kent)

"Estimation of Social Interaction Models Using Regularization"

Helmut Farbmacher (Munich)

"On the Use of the Lasso for Instrumental Variables Estimation with Some Invalid Instruments"

Kirill Evdokimov (Princeton)

"Inference in an Instrumental Variables Model with Heterogeneous Treatment Effects and Many Instruments"

13.00-14.00 **Lunch**

14.00-15.00 **Invited Session** - Chair: D. Pacini

Patrick Gagliardini (Lugano)

"Is Industrial Production Still the Dominant Factor for the US Economy?"

15.00-15.30 **Coffee/Tea**

15.30-17.00 **Session 5** - Chair: A. Tetenov

Max Tabord-Meehan (Northwestern)

"Model Selection for Treatment Choice: Penalized Welfare Maximization Choice

Karun Adusumilli (LSE)

"Bootstrap inference for propensity score matching"

Hao Dong (LSE)

"Regression Discontinuity Design in the Presence of Measurement Error"

20.00 **Dinner at Al Bacio**

Saturday 15 July

10.00-10.30 **Session 6** - Chair: D. Bhattacharya

Debopam Bhattacharya (Cambridge)

"The Empirical Content of Disrete Choice Models with Unrestricted Heterogeneity"

10.30-10.45 **Coffee/Tea**

10.45-11.45 **Invited Session** - Chair: S. Stouli

Simon Lee (Columbia)

"Best Subset Binary Prediction"

11.45-12.00 **Coffee/Tea**

12.00-13.00 **Session 7** - Chair: X. D'Haultfoeuille

Daniel Wilhelm (UCL)

"Testing for the Presence of Measurement Error"

Xavier D'Haultfoeuille (CREST)

"Testing Rational Expectations Using Data Combination"

13.00 **Farewell**

List of papers presented in the poster session:

Syahilla Abdul Aziz (Essex),

"Optimal Asset Allocation Strategies Using Multivariate GARCH Models"

Daniel Gutknecht (Mannheim),

"Intercept Estimation in (Non-)Additive Semiparametric Sample Selection Models"

Luke Taylor (LSE),

"Judging Juries - an Econometric Approach"

Andreas Tryphonides (Humboldt),

"Shrinking Structural GMM Estimators: an Application to Fiscal-Monetary Inflation"

Taiki Yamamura (Queen Mary),

"Evaluating FAVARs with Time-Varying Parameters and Stochastic Volatility"