

ECONOMETRIC STUDY GROUP CONFERENCE

Clifton Hill House, Bristol, 12-14 July 2018

PROGRAMME

Thursday 12 July

12.00-13.00 **Registration and Lunch**

13.00-15.00 **Session 1** - Chair: S. Sokullu

Andrii Babii (North Carolina)

“Is Completeness Necessary? Estimation in Non Identified Linear Models”

Joel Horowitz (Northwestern)

“Non-Asymptotic Inference in Instrumental Variables Estimation”

Pascal Lavergne (Toulouse)

“Identification-Robust Nonparametric Inference in a Linear IV Model”

Senay Sokullu (Bristol)

“Is There an Optimal Weighting for Linear Inverse Problems ?”

15.00-15.30 **Coffee/Tea**

15.30-16.30 **Invited Session** - Chair: S. Stouli

Whitney Newey (MIT)

“Machine Learning of Structural Models”

16:30-17:00 **Coffee/Tea**

17:00-18.30 **Session 2** - Chair: T. Kitagawa

Javier Hidalgo (LSE)

“Testing Nonparametric Shape Restrictions”

Christian Bontemps (Toulouse)

“A Geometric Approach to Inference in Set Identified Entry Games”

Toru Kitagawa (UCL)

“Inference on Winners”

18.30-19.30 Poster session.

Participants:

Irene Botosaru (Bristol)

“Binarization for Panel Models with Fixed Effects”

Samuele Centorrino (Stony Brook)

“Nonparametric Instrumental Estimation of Additive Models”

Jeremy Chiu (Bank of England)

“A New Approach for Detecting Shifts in Forecast Accuracy”

Ilias Chronopoulos (King’s College)

“Choosing Between Persistent and Stationary Volatility”

Ilze Kalnina (North Carolina State)

“Improved Estimation by Simulated Maximum Likelihood”

Hugo Kruiniger (Durham)

“Fixed Effects Versus Random Effects Estimation of Dynamic Panel Data Models”

Jungyoon Lee (Royal Holloway)

“Robust Inference and Testing of Continuity in Threshold Regression Models”

Xiaoran Liang (Bristol)

“Confidence Interval Method for Selecting Valid Instruments”

Mario Rothfelder (Tilburg)

“Estimating Sparse Long-Run Precision Matrices for Linear Multivariate Time Series”

19.30 Dinner at Clifton Hill House

Friday 13 July

9.30-11.00 Session 3 - Chair: J. Stoye

Martin Weidner (UCL)

“Minimizing Sensitivity to Model Misspecification”

Sami Stouli (Bristol)

“Simultaneous Mean-Variance Regression

Joerg Stoye (Cornell and Bonn)

“Inference on Constrained Optima: With Applications to Partial Identification”

11.00-11.30 Coffee/Tea

11.30-13.00 Session 4 - Chair: D. Kristensen

Victor Aguirregabiria (Toronto)

“Sufficient Statistics for Unobserved Heterogeneity in Structural Dynamic Logit Models”

Dennis Kristensen (UCL)

“Solving Dynamic Discrete Choice Models Using Smoothing and Sieve Methods”

Debopam Bhattacharya (Cambridge)

“Empirical Welfare Analysis Under Social Interactions”

13.00-14.00 Lunch

14.00-15.00 Invited Session - Chair: I. Botosaru

Manuel Arellano (CEMFI)

“Recovering Latent Variables by Matching”

15.00-15.30 Coffee/Tea

15.30-17.10 Session 5 - Chair: C. Muris

Julio Galvez (CEMFI)

“Household Portfolio Choices and Nonlinear Income Risk”

Chen Qiu (LSE)

“Cross-Fitted Empirical Likelihood on High-Dimensional Semiparametric Models”

Riccardo D'Adamo (UCL)

“Cluster-Robust Standard Errors for Linear Regression Models with Many Controls”

Dongwoo Kim (UCL)

“Partially Identified Competing Risks Models : Revisiting War on Cancer”

20.00 Dinner

Saturday 14 July

9.00-10.00 Session 6 - Chair: C. Breunig

Russell Davidson (McGill)

“Improvements in Bootstrap Inference”

Christoph Breunig (Humboldt)

“Varying Random Coefficient Models”

10.00-10.15 Coffee/Tea

10.15-11.15 Invited Session - Chair: A. Tetenov

Ivan Canay (Northwestern)

“Testing Continuity of a Density via g-order statistics in the Regression Discontinuity Design”

11.15-11.30 Coffee/Tea

11.30-12.30 Session 7 - Chair: L. Candelaria

Cristina Gualdani (Toulouse)

“An Econometric Model of Network Formation with an Application to Board Interlocks Between Firms”

Luis Candelaria (Warwick)

“Identification and Inference of Network Formation Games with Misclassified Links”

12.30 Farewell