Econometric Study Group Conference

Engineers' House, Bristol, 11-13 July 2019

Preliminary Programme

Thursday 11 July

12.00-13.00 **Registration and Lunch**

13.00-15.00 **Session 1** - Chair: R. Davidson

Marcia Schafgans (LSE)

"Inference Without Smoothing for Large Panels with Cross-Sectional and Temporal Dependence"

Victoria Zinde-Walsh (McGill)

"Asymptotic Finite Sample Behaviour of Kernel Based Test Statistics"

David Pacini (Bristol)

"Linear Models with Interval-Censored Variables"

Russell Davidson (McGill)

"A Comparison of Methods for Bootstrapping Time Series: A New Method Based on Machine Learning"

15.00-15.30 **Coffee/Tea**

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

Marine Carrasco (Montreal)

"A Regularization Approach to the Dynamic Panel Data Model Estimation"

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

17:00-18.30 **Session 2** - Chair: M. Weidner

Karun Adusumilli (U Penn)

"Dynamically Optimal Treatment Allocation using Reinforcement Learning"

Sukjin Han (U of Texas, Austin)

"Optimal Dynamic Treatment Regimes from Studies with Imperfect Compliance"

Martin Weidner (UCL)

"Posterior Average Effects"

18.30-19.30 **Poster session.**

Participants:

Peter Exterkate (University of Sydney)

"A Regime-Switching Stochastic Volatility Model for Forecasting Electricity Prices"

Keith Knight (University of Toronto)

"Leverage in Penalised Least Squares Estimation"

Simon Smith (USC)

"Forecasting Panel Data with Structural Breaks"

Rami Tabri (University of Sydney)

"Jackknife Empirical Likelihood for Inequality Constraints on Regular Functionals"

Guy Tchuente (Kent)

"Does Obamacare Care? A Fuzzy Difference-in-Discontinuities Approach"

19.30 **Dinner at Engineers' House**

Friday 12 July

9.30-10.30 **Session 3** - Chair: I. Botosaru

Gordon Kemp (Essex)

"Smoothed Quantiles for Counts"

Irene Botosaru (Bristol)

"Binarization for Panel Data with Fixed Effects"

10.30-11.00 **Coffee/Tea**

11.00-12.30 **Session 4** - Chair: A. Babii

Joel Horowitz (Northwestern)

"Testing Exogeneity in Nonparametric Instrumental Variables Models Identified by Conditional Quantile Restrictions"

Simon Lee (Columbia)

"Identifying the Effect of Persuasion"

Andrii Babii (UCN Chapel Hill)

"Honest Confidence Sets in Nonparametric IV Regression and Other Ill-Posed Models"

12.30-14.00 **Lunch**

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

Jeffrey Wooldridge (Michigan)

"Using Doubly Robust Estimators for Causal Analysis"

15.00-15.30 **Coffee/Tea**

15.30-17.10 **Session 5** - Chair: F. Windmeijer

Harold Chiang (Vanderbilt)

"Cluster Robust Simultaneous Inference for Many Average Partial Effects in Binary/Fractional Models"

Akanksha Negi (Michigan)

"Doubly Weighted M-Estimation for Nonrandom Assignment and Missing Outcomes"

Vitor Possebom (Yale)

"Sharp Bounds for the Marginal Treatment Effect with Sample Selection"

Chen Qiu (LSE)

"Series-based Minimax Calibration Estimators: with an Application to Electoral Accountability and Corruption"

20.00 **Dinner**

Saturday 13 July

9.30-10.30 **Session 6** - Chair: L. Laage

Hugo Kruiniger (Durham)

"Common Correlated Effects Estimation of Dynamic Panel Data Models for Short Panels"

Louise Laage (Yale)

"A Correlated Random Coefficient Panel Model with Time-Varying Endogeneity"

10.30-10.45 **Coffee/Tea**

10.45-11.45 **Invited Session** - Chair: C. Muris

Andres Santos (UCLA)

"The Wild Bootstrap with a Small Number of Large Clusters"

11.45-12.00 **Coffee/Tea**

12.00-12.30 **Session 7** - Chair: I. Botosaru

Yannick Guyonvarch (CREST)

"Empirical Process Results for Exchangeable Arrays"

12.30 **Farewell**

Time Allocation (including discussion):

Regular Sessions: 30 minutes; Invited Sessions: 60 minutes; PhD Session: 25 minutes.