

ECONOMETRIC STUDY GROUP CONFERENCE

Engineers' House, Bristol, 16-18 September 2021

Thursday 16 September

12.00 – 13.00 **Registration and Lunch**

13.00 – 14.30 **Session 1** - Chair: Jörg Stoye

Ao Wang (Warwick)

“Sieve BLP: A Semi-Nonparametric Model of Demand for Differentiated Products”

Christophe Gaillac (Oxford)

“Partially Linear Models under Data Combination”

Jorg Stoye (Cornell)

“A simple, short, but never-empty confidence interval for partially identified parameters”

14.45 – 15.45 **Invited Session** - Chair: Vincent Han

Xiaoxia Shi (UW Madison)

“Simple Adaptive Size-Exact Testing for Full-Vector and Subvector Inference in Moment Inequality Models”

15.45 – 16.15 **Tea**

16.15 – 18.00 **Session 2** - Chair: Harold Chiang

Marinho Bertanha (Notre Dame)

“Permutation Tests at Nonparametric Rates”

Victoria Zinde-Walsh (McGill)

“Inference on conditional mean function in generalized functions spaces”

Harold Chiang (UW Madison)

“Empirical likelihood and uniform convergence rates for dyadic kernel density estimation”

18.00 – 19.00 Poster session

Woosik Gong (Seoul National)

“Dynamic Panel Model with Continuous Threshold Effect: Inference and Testing Continuity”

Guanyi Wang (UCL)

“Who Should Get Vaccinated? Individualized Allocation of Vaccines Over SIR Network”

Yu Bai (Bocconi)

“Estimation and inference in large heterogeneous panels with stochastic time-varying coefficients”

19.00 Dinner at Engineers’ House

Friday 17 September

9.15 – 10.45 Session 3 - Chair: Francis Di Traglia

Shosei Sakaguchi (UCL)

“Constrained Classification and Policy Learning”

Jacob Schwartz (Haifa)

“The Law of Large Numbers for Large Stable Matchings”

Francis Di Traglia (Oxford)

“Identifying Causal Effects in Experiments with Spillovers and Non-compliance”

11.00 – 12.00 Invited Session - Chair: Stefan Hubner

Lars Nesheim (UCL)

“High-dimensional high-frequency retail price dynamics with missing data”

12.00 – 13.00 Lunch

13.00 – 14.30 **Session 4** - Chair: Takuya Ura

Nail Kashaev (Western Ontario)

“Identification and Estimation of Discrete Choice Models with Unobserved Choice Sets”

Andrii Babii (North Carolina)

“Binary Choice with Asymmetric Loss in a Data-Rich Environment: Theory and an Application to Racial Justice”

Takuya Ura (UC Davis)

“Testing homogeneity in dynamic discrete games in finite samples”

14.45 – 15.45 **Session 5** - Chair: Scott Kostyshak

Ismael Mourifie (Toronto)

“Layered policy analysis program evaluation using the marginal treatment effect”

Scott Kostyshak (Florida)

“The Partial Monotonicity Parameter: A Generalization of Regression Monotonicity?”

15.45 – 16.15 **Tea**

16.15 – 18.00 **PhD Session** - Chair: David Pacini

Tao Wang (UC Riverside)

“Endogeneity in Modal Regression”

Kirill Ponomarev (UCLA)

“Optimal Estimation of Directionally Differentiable Functionals”

Hugo Freeman (UCL)

“Linear Panel Regressions with Two-Way Unobserved Heterogeneity”

Martin Mugnier (CREST)

“Identification and (Fast) Estimation of Nonlinear Panel Models with Additively Separable Two-Way Fixed Effects”

Grigory Franguridi (USC)

“Simple nonparametric inference for first-price auctions via bid spacings”

19.30 **Dinner**

Saturday 18 September

9.15 – 10.15 **Session 6** - Chair: Sami Stouli

Stefan Hubner (Bristol)

“Identification of Unobserved Distribution Factors and Preferences in the Collective Household Model”

Sami Stouli (Bristol)

“Gaussian Transforms Modeling and the Estimation of Distributional Regression Functions”

10.45 – 11.45 **Invited Session** - Chair: Senay Sokullu

Juan Carlos Escanciano (Carlos III)

“Irregular Identification of Structural Models with Nonparametric Unobserved Heterogeneity”

11.45 – 13.15 **Session 7** - Chair: Lorenzo Trapani

Cavit Pakel (Bilkent)

“Bounds on Average Effects in Discrete Choice Panel Data Models”

Elia Lapenta (CREST)

“Testing Bayesian-Nash Behavior in Binary Games with Incomplete Information and Correlated Types”

Lorenzo Trapani (Nottingham)

“Changepoint detection in random coefficient autoregressive models”