

2019

# Conference on Advances in Econometrics

Co-Sponsored by Vanderbilt Department of Economics  
and CeMMAP, University College London

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Friday, October 11, 2019  
Sarratt Student Center 216/220  
Vanderbilt University

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- 8:20 am -8:30 am      Opening remarks by Andrew Chesher and Tong Li
- 8:30 am-10:30 am      High Dimensional Econometrics (Chair: Andrew Chesher (UCL))
- Xu Cheng (University of Pennsylvania): “Minimum Distance Estimation with Graphical Lasso Weighting” (with Alejandro Sanchez and Andrew Shephard)
- Ying-Ying Lee (UC Irvine): “Double Debiased Machine Learning Nonparametric Inference with Continuous Treatments” (with Kyle Colangelo)
- Whitney Newey (MIT): “Inference on average welfare with high-dimensional state space” (with Victor Chernozhukov and Vira Semenova)
- Yuya Sasaki (Vanderbilt University): “Multiway Cluster Robust Double/Debiased Machine Learning” (with Harold Chiang, Kengo Kato, and Yukun Ma)
- 10:30 am-11:00 am      Coffee/Refreshment Break
- 11:00 am-12:30 pm      Econometrics of Games and Networks (Chair: Atsushi Inoue (Vanderbilt University))
- Aureo de Paula (UCL): “Inference of Multiple Equilibria in Discrete Games with Correlated Private Information” (with Xun Tang)
- Xun Tang (Rice University): “Social Networks with Misclassified or Unobserved Links” (with Arthur Lewbel and Xi Qu)
- Jun Zhao (Vanderbilt University): “Nonparametric Identification of Games with Incomplete Information” (with Tong Li and Jun Zhang)

- 12:30 pm-2:00 pm      Lunch
- 2:00 pm -4:00 pm      Inference Methods (I) (Chair: Aureo de Paula (UCL))
- Liang Hu (Wayne State University): “Testing Monetary Neutrality: A Reappraisal of the Evidence” (with Robert Rossana)
- Hiro Kaido (Boston University): “Robust Likelihood Ratio Tests for Incomplete Economic Models” (with Yi Zhang)
- Matt Masten (Duke University): “Salvaging Falsified Instrumental Variable Models”
- Xiaoxiao Shi (University of Wisconsin, Madison): “A Simple Uniformly Valid Test for Inequalities” (with Gregory Cox)
- 5:30 pm                      Conference Dinner at Saltine, 1918 West End Avenue

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**Saturday, October 12**  
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- 8:30 am-10:00 am      Panel Data (Chair: Tong Li (Vanderbilt University))
- Hashem Pesaran (USC and Cambridge): “Detection of Units with Pervasive Effects in Large Panel Data Models” (with G. Kapetanios and S. Reese)
- Liangjun Su (Singapore Management University): “Uniform Inference in Linear Panel Data Models with Two-Dimensional Heterogeneity” (with Xun Lu)
- Martin Weidner (UCL): “Identification and Estimation of Dynamic Panel Logit Models with Fixed Effects” (with Bo Honore)
- 10:00 am -10:30 am      Coffee/Refreshment Break
- 10:30 am-12:00 am      Quantiles and Treatment Effects (Chair: Toru Kitagawa (UCL))
- Antonio Galvao (University of Arizona): “Estimating the Elasticity of Intertemporal Substitution: A Quantile Maximization Approach” (with PLuciano de Castro and Lance Cundy)

Pedro Sant'Anna (Vanderbilt University): "Difference-in-Differences with Multiple Time Periods" (with Brantly Callaway)

Qi Xu (Vanderbilt University): "Two Sample Unconditional Quantile Regressions" (with Atsushi Inoue and Tong Li)

12:00 pm-1:00pm

Lunch

1:00 pm-3:00 pm

Inference Methods (II) (Chair: Martin Weidner (UCL))

Toru Kitagawa (UCL): "Estimation under Ambiguity" (with Raffaella Giacomini and Harald Uhlig)

Demian Pouzo (UC Berkeley): "Towards a General Large Sample Theory for Regularized Estimators (with M. Jansson)

Adam Rosen (Duke University): "Finite Sample Inference for the Maximum Score Estimand" (with Takuya Ura)

Daniel Wilhelm (UCL): "Inference for Ranks" (with M. Mogstad, J. Romano, and A. Shaikh)

3:00 pm-3:30 pm

Coffee/Refreshment Break

3:30 pm-4:30 pm

Applied Econometrics (Chair: Daniel Wilhelm (UCL))

Ismael Mourifie (University of Toronto): "Revealing Gender-specific Costs of STEM in an Extended Roy model" (with M. Henry and R. Meango)

Zhongjun Qu (Boston University): "Sieve Estimation of Option-Implied State Price Density" (with Junwen Lu)

4:30 pm

Adjourn

## Participants

Eric Auerbach (Northwestern)  
Federico Bugni (Duke University)  
Brant Callaway (University of Mississippi)  
Michal Cerny (University of Prague)  
Xu Cheng (University of Pennsylvania)  
Andrew Chesher (UCL)  
Harold Chiang (Vanderbilt University)  
Tim Christensen (New York University)  
Mario Crucini (Vanderbilt University)  
Aureo de Paula (UCL)  
Yanqin Fan (University of Washington)  
Antonio Galvao (University of Arizona)  
Matt Gentry (LSE and FSU)  
Ji Hye Heo (Vanderbilt University)  
Kei Hirano (Penn State University)  
Vladimir Holy (University of Prague)  
Liang Hu (Wayne State University)  
Hide Ichimura (University of Arizona and University of Tokyo)  
Atsushi Inoue (Vanderbilt University)  
Hiro Kaido (Boston University)  
Toru Kitagawa (UCL)  
Carlos Lamarche (University of Kentucky)  
Ying-Ying Lee (UC Irvine)  
Arthur Lewbel (Boston College)  
Jiatong Li (Vanderbilt University)  
Tong Li (Vanderbilt University)  
Luiz Lima (UT Knoxville)  
Zizheng Luo (Vanderbilt University)  
Yukun Ma (Vanderbilt University)  
Matt Masten (Duke University)  
Ismael Mourifie (University of Toronto)  
Whitney Newey (MIT)  
Adugna Olani (Vanderbilt University)  
Hashem Pesaran (USC and Cambridge)  
Demian Pouzo (UC Berkeley)  
Zhongjun Qu (Boston University)  
Adam Rosen (Duke University)  
Pedro Sant'Anna (Vanderbilt University)  
Yuya Sasaki (Vanderbilt University)  
Martin Schmitz (Vanderbilt University)  
Xiaoxia Shi (University of Wisconsin, Madison)  
Liangjun Su (Singapore Management University)  
Xun Tang (Rice University)  
Petra Tomanova (University of Prague)  
Takuya Ura (UC Davis)  
Martin Weidner (UCL)  
Daniel Wilhelm (UCL)  
Qi Xu (Vanderbilt University)  
Zhaoguo Zhan (Kennesaw State University)  
Jun Zhao (Vanderbilt University)