

New Frontiers in Econometrics, June 15-17, 2018

Sponsored by Department of Economics

Conference venue: UConn Stamford (1 University Place Stamford, Connecticut 06901)

Accommodation: Courtyard by Marriott Stamford Downtown
(275 Summer St, Stamford, CT 06901)

DAY 1 - June 15 (FRI), 2018

05:00 PM Check-in and Registration at Gen Re Auditorium (109 A-1)

Welcome Reception & Poster Session at Art Gallery (117)

06:00 PM – 06:15 PM **Welcome Address by Joseph McGee** (Vice President, Public Policy and Programs, The Business Council of Fairfield County.)

06:15 PM– 07:45 PM Reception and Poster Session

- Ulrich Hounyo (University at Albany, SUNY)
***“Inference for Local Distributions at High Sampling Frequencies:
A Bootstrap Approach”***
- David M. Kaplan (University of Missouri)
“[Comparing Latent Inequality with Ordinal Health Data](#)”
- Lina Lu (Federal Reserve Bank of Boston)
“Simultaneous Spatial Panel Data Models with Common Shocks”
- Suyong Song (University of Iowa)
“Estimation of Economic Models with Non-Euclidean Data”
- Daiqiang Zhang (University at Albany, SUNY)
“Structural Analysis of Contracting with Externalities”

DAY 2 - June 16 (SAT), 2018

08:00 AM – 08:30 AM Breakfast at Art Gallery (117)

Keynote Lecture I at Gen Re Auditorium (109)

08:40 AM – 09:30 AM Yixiao Sun (UCSD)
“Three in One: A Unified Estimator of Average Treatment Effects”

Morning Session at Gen Re Auditorium (109 A-1)

Session Chair: Hiroaki Kaido (Boston University)

09:30 AM – 10:15 AM Andreas Hagemann (University of Michigan)
“Fisher Permutation Inference with a Finite Number of Heterogeneous Clusters”

10:15 AM – 10:30 PM Coffee & Refreshment Break

Morning Session (Continued) at Gen Re Auditorium (109 A-1)

10:30 AM – 11:15 AM Michal Kolesar (Princeton University)
“Inference in Instrumental Variable Regression Analysis with Heterogeneous Treatment Effects”

11:15 AM – 12:00 PM Xiaofeng Shao (University of Illinois at Urbana-Champaign)
“Conditional mean and quantile dependence testing in high dimension”

12:00 PM – 01:00 PM Lunch at Art Gallery (117)

Afternoon Session at Gen Re Auditorium (109 A-1)

Session Chair: Seojeong (Jay) Lee (University of New South Wales)

- 01:00 PM – 01:45 PM Kajal Lahiri (University at Albany - State University of New York)
[“Estimating Macroeconomic Uncertainty Using Information Measures”](#)
- 01:45 PM – 02:30 PM Ke-Li Xu (Indiana University)
[“Robust Inference of Long-horizon Predictability”](#)
- 02:30 PM – 03:15 PM Ivan Fernandez-Val (Boston University)
“Network and Panel Quantile Effects via Distribution Regression”
- 03:15 PM – 03:30 PM Coffee & Refreshment Break

Afternoon Session (Continued) at Gen Re Auditorium (109 A-1)

Session Chair: Suyong Song (University of Iowa)

- 3:30 PM – 4:15 PM Zhongjun Qu (Boston University)
“Using Arbitrary Precision Arithmetic to Sharpen Identification Analysis for DSGE Models”
- 4:15 PM – 5:00 PM Fa Wang (Cass Business School in London)
“Maximum Likelihood Estimation and Inference for High Dimensional Nonlinear Factor Models with Application to Factor-Augmented Regressions”
- 5:00 PM – 5:15 PM Coffee & Refreshment Break

Evening Session at Gen Re Auditorium (109 A-1)

Session Chair: Andreas Hagemann (University of Michigan)

- 5:15 PM – 6:00 PM Tim Armstrong (Yale University)
[“Finite-Sample Optimal Estimation and Inference on Average Treatment Effects Under Unconfoundedness”](#)
- 6:00 PM – 6:45 PM Yinchu Zhu (University of Oregon)
[“An Exact and Robust Conformal Inference Method for Counterfactual and Synthetic Controls”](#)
- 6:45 PM – 9:00 PM Drinks and dinner at Art Gallery (117)

DAY 3 - June 17 (SUN), 2018

08:00 AM – 08:30 AM Breakfast at Art Gallery (117)

Keynote Lecture II at Gen Re Auditorium (109 A-1)

08:40 AM – 09:30 AM Shakeeb Khan (Boston College)
“Identification in Dynamic Semiparametric Discrete Response Panel Data Models”

Morning Session at Gen Re Auditorium (109 A-1)

Session Chair: David M. Kaplan (University of Missouri)

09:30 AM – 10:15 AM Patrik Guggenberger (Pennsylvania State University)
“Subvector Inference in the Linear IV Model”

10:15 AM – 10:30 PM Coffee & Refreshment Break

Morning Session (Continued) at Gen Re Auditorium (109 A-1)

10:30 AM – 11:15 AM Seojeong (Jay) Lee (University of New South Wales)
“Inference for Iterated GMM Under Misspecification and Clustering”

11:15 AM – 12:00 PM Hiroaki Kaido (Boston University)
“Robust Likelihood-ratio Tests for Incomplete Economic Models”

12:00 PM – 12:15 PM *Vote of Thanks: Professor Chihwa (Duke) Kao, University of Connecticut*