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Advances in Econometrics

May 24-25, 2018

Venue: B110, Institute of Economics, Academia Sinica

SSID: AIE2018 (password free)

May 24	
Time	Session
09:20-09:30	Opening remarks by Andrew Chesher (University College London)
09:30-11:00	**1. REGRESSION DISCONTINUITY** **Chair: Yi-Ting Chen** Yoichi Arai (Waseda University) *Testing Identifying Assumptions in Fuzzy Regression Discontinuity Design* Ying-Ying Lee (University of California) *Regression Discontinuity Designs with a Continuous Treatment*
11:00-11:30	Break (Group Photo)
11:30-13:00	**2. INFERENCE** **Chair: Ji-Liang Shiu** Toru Kitagawa (University College London) *Inference on Winners* Yuya Sasaki (Vanderbilt University) *Inference for Moments of Ratios with Robustness against Large Trimming Bias and Unknown Convergence Rate*
13:00-14:00	Lunch
14:00-15:30	**3. ENDOGENEITY** **Chair: Yuya Sasaki** Ji-Liang Shiu (Jinan University in Guangzhou) *Endogeneity in Semiparametric Nonseparable Models without Monotonicity* Shosei Sakaguchi (University of Tokyo) *Partial Identification and Inference on Duration Models with Endogenous Censoring*
15:30-16:00	Break
16:00-17:30	**4. BOUNDING AND BOOTSTRAP** **Chair: Yuanyuan Wan** Masamune Iwasawa (University of Tokyo) *Rate Optimal Specification Test When the Number of Instruments is Large* Kengo Kato (University of Tokyo) *Jackknife Multiplier Bootstrap: Finite Sample Approximations to the U-process Supremum with Applications*
18:00	Dinner (Buffet at Conference Site)

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May 25	
Time	Session
09:30-11:00	**5. ROBUST ESTIMATORS** **Chair: Songnian Chen** Hidehiko Ichimura (University of Tokyo) *Locally Robust Semiparametric Estimation* Chu-An Liu (Institute of Economics, Academia Sinica) *Focused Information Criterion and Model Averaging for Extremum Estimators*
11:00-11:30	Break
11:30-13:00	**6. DISCRETE VARIABLES** **Chair: Yu-Chin Hsu** Le-Yu Chen (Institute of Economics, Academia Sinica) *Best Subset Binary Prediction* Wei Shi (Jinan University in Guangzhou) *A Dynamic Discrete Choice Model of Reverse Mortgage Borrower Behavior*
13:00-14:00	Lunch
14:00-15:30	**7. TREATMENT EFFECT ESTIMATORS** **Chair: Toru Kitagawa** Yuanyuan Wan (University of Toronto) *Identifying Marginal Treatment Effect with Imperfect Instruments* Yu-Chin Hsu (Institute of Economics, Academia Sinica) *Monotonicity Test for Local Average Treatment Effects under Regression Discontinuity*
15:30-16:00	Break
16:00-17:30	**8. QUANTILE REGRESSION** **Chair: Ismael Mourifié** Songnian Chen (Hong Kong University of Science and Technology) *Quantile Regression, Time-Varying Regressors and Sequential Estimation* Yi-Ting Chen (Institute of Economics, Academia Sinica) *Quantile Time-Series Regression for Distribution Evolution*
18:30	Banquet (Chao Ping Ji, San Want Hotel)