

Optimisation and Machine Learning in Economics

A cemmap Conference

Thursday 8th March – Friday 9th March 2018
Friends House, 173-177 Euston Road, London, NW1 2BJ

organised by Alfred Galichon (NYU and TSE) and Sokbae Simon Lee (cemmap and Columbia)

Programme

Day 1 : Thursday 8th March - Ada Salter Suite,

08:30-09:10 Registration and Refreshments

09:10-10:30 Session 1

Roger Koenker (cemmap and UCL) *“Shape Constrained Density Estimation via Penalized Rényi Divergence” with Ivan Mizera*

Rahul Mazumder (MIT) *“Solving Structured Nonconvex Problems in Multivariate Statistical Learning”*

10:30-11:00 Coffee/Tea Break

11:00-13:00 Session 2

Rakesh Vohra (UPenn) *“Fairness Incentives for Myopic Agents”*

Patrick Combettes (NC State) *“Data Analysis via Perspective Functions”*

Tim Roughgarden (Stanford) *“Data-Driven Optimal Auction Theory”*

13:00-14:00 Lunch

14:00-15:20 Session 3

Robert Miller (Carnegie Mellon) *“Innovation and Diffusion of Medical Treatment” with Barton H. Hamilton, Andres Hincapie and Nicholas W. Papageorge*

Ariel Pakes (Harvard) *“Learning Techniques and the Analysis of Dynamic Games; Equilibrium Concepts and Computational Issues”*

15:20-15:40 Coffee/Tea Break

15:40-17:00 Session 4

Han Hong (Stanford) and Dennis Kristensen (cemmap and UCL) *“Bayesian Indirect Inference and the ABC of GMM” with Michael Creel and Jiti Gao*

Tim Christensen (NYU) *“Monte Carlo Confidence Sets for Identified Sets” with Xiaohong Chen and Elie Tamer*

Day 2 : Friday 9th March - Sarah Fell Room

09:10-11:10 Session 5

Victor Chernozhukov (MIT) *“Double/De-biased Machine Learning with Regularized Riesz Representer”*

Jose Blanchet (Stanford) *“Distributionally Robust Optimization via Optimal Transport and Its Applications”*

Jose Montiel Olea (Columbia) *“(Machine) Learning Parameter Regions” with James Michael Nesbit*

11:10-11:40 Coffee/Tea Break

11:40-13:00 Session 6

Guillaume Carlier (Université Paris Dauphine) *“Entropic Regularisation of Transport Problems and Applications”*

Matt Shum (Caltech) *“Inference on Estimators defined by Mathematical Programming” with Yu-Wei Hsieh and Xiaoxia Shi*

13:00-14:00 Lunch

14:00-15:20 Session 7

Francis Bach (INRIA) *“Submodularity in Machine Learning”*

Serena Ng (Columbia) *“An Econometric View of Subsampling Algorithms” with Sokbae Simon Lee*

15:20-15:40 Coffee/Tea Break

15:40-17:00 Session 8

Lars Nesheim (UCL) *“Using Penalized Likelihood to Select Parameters in a Random Coefficients Multinomial Logit Model”*

Martin Weidner (UCL) *“Nuclear Norm Regularized Estimation of Panel Regression Models” with Hyungsik Roger Moon*

17:00 Close of Conference



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