



Cemmap/WISE Workshop

Advances in Econometrics

11th – 12th June 2019 at Room N303, Economics Bldg, Xiamen University

Tuesday, 11th June

9:30 – 10:00 Coffee and registration

Session 1: Chair, Michael Fan

10:00 – 10:10 Opening Remark

10:10 – 11:00 **Zongwu Cai** (Kansas/Xiamen) “Inferences for Partially Conditional Quantile Treatment Effect Models”

11:00 – 11:50 **Takuya Ura** (UC Davis) “Finite Sample Inference for the Maximum Score Estimand”

11:50 – 13:20 Lunch and Coffee

Session 2: Chair, Shengjie Hong

13:20 – 14:10 **Yuya Sasaki** (Vanderbilt) “Post-Selection Inference in Three-Dimensional Panel Data”

14:10 – 15:00 **Ryo Okui** (Seoul National) “Inference After Multiple Hypothesis Testing”

15:00 – 15:30 Coffee

Session 3: Chair, Toru Kitagawa

15:30 – 16:20 **Sukjin Han** (Texas Austin) “Optimal Dynamic Treatment Regimes from Studies with Imperfect Compliance”

16:20 – 17:10 **Shosei Sakaguchi** (UCL) “Estimating Optimal Dynamic Treatment Assignment Rules under Intertemporal Budget Constraint”

17:10 – 18:10 **Poster Session** and Refreshments: Presenters: TBA

18:30 - Dinner

Wednesday, 12th June

8:30 – 9:00 Coffee

Session 4: Chair, Takuya Ura

9:00 – 9:50 **Arthur Lewbel** (Boston College) “Inefficient Collective Households: Abuse and Consumption”

9:50 – 10:40 **Shengjie Hong** (Tsinghua) “A Structural Analysis of Cost-Based Simple Contracts”

10:40 – 11:10 Coffee

Session 5: Chair, Sukjin Han

11:10 – 12:00 **Konrad Menzel** (NYU) “Bootstrap with Cluster-Dependence in Two or More Dimensions”

12:00 – 12:50 **Ying Fang** (Xiamen) “Testing Conditional Unconfoundedness Using Auxiliary Variables”

12:50 – 14:00 Lunch and Coffee

Session 6: Chair, Yuya Sasaki

14:00 – 14:50 **Mingli Chen** (Warwick) “Modelling Networks via Sparse Beta Model”

14:50 – 15:40 **Michael Qingliang Fan** (Xiamen) “Estimation of Conditional Average Treatment Effects with High-Dimensional Data”

15:40 – 16:10 Coffee

Session 7: Chair, Konrad Menzel

16:10 – 17:00 **Liangjun Su** (Singapore Management) “Inference in Partially Identified Panel Data Models with Interactive Fixed Effects”

17:00 – 17:50 **Toru Kitagawa** (cemmap/UCL) “Estimation Under Ambiguity”

18:30 - Dinner