

Advances in Econometrics
7 – 8 December 2018
Institute for Fiscal Studies, London

Programme

Day One: Friday 7 December 2018

- 12:30-14:00 Registration & Lunch
- 14:00-14:45 **Frank Kleibergen** “Robust Inference for Consumption-Based Asset Pricing”
- 14:45-15:30 **Mikkel Plagborg-Moller** “Instrumental Variable Identification of Dynamic Variance Decompositions”
- 15:30-16:00 Coffee
- 16:00-16:45 **Isaiah Andrews** “Inference for Linear Conditional Moment Inequalities”
- 16:45-17:30 **Patrik Guggenberger** “A more powerful subvector Anderson Rubin test in linear instrumental variables regression with conditional heteroscedasticity”

Day Two: Saturday 8 December 2018

- 10:15-11:00 **Tim Christensen** “Counterfactual Sensitivity and Robustness”
- 11:00-11:45 **Adam McCloskey** “Inference on Winners”
- 11:45-13:00 Lunch
- 13:00-13:45 **Cynthia Wu** “Negative Interest Rate Policy and the Yield Curve”
- 13:45-14:30 **Kees Jan van Garderen** “Similar Tests for Mediation and other Hypotheses with Singularities”
- 14:30-15:00 Coffee
- 15:00-15:45 **Anna Mikusheva** “Factor models with many assets: strong factors, weak factors, and the two-pass procedure”
- 15:45-16:30 **Alexei Onatski** “Spurious Factor Analysis”



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