

Advances in Econometrics Conference

June 7-8, 2017

SJTU-SMU Center for Quantitative Economics and Finance

Antai College of Economics and Management

Shanghai Jiao Tong University (SJTU)

Shanghai, China

Organizer: Andrew Chesher (UCL), Sokbae Lee (Institute for Fiscal Studies and Columbia U.) and Xu Zheng (SJTU)

Supported by: Antai College of Economics and Management, SJTU, The British Academy, and ESRC Centre for Microdata Methods and Practice (CeMMAP)

Program

Venue: Room A403, Antai College of Economics and Management,
Xuhui Campus, SJTU

June 7, 2017 (Wednesday)

8:40-9:00am Registration (Room A403)

Session 1: *Chair:* Xu Zheng, SJTU

9:00-9:40am Andrew Chesher, University College London
Generalized Instrumental Variable Models

9:40-10:20am Han Hong, Stanford University
Numerical Delta Method and Bootstrap

10:20-10:50am **Coffee Break**

Session 2: *Chair:* Liangjun Su, Singapore Management University

10:50-11:30am Zhijie Xiao, Boston College
Hybrid Quantile Regression Estimation for Time Series Models with Conditional Heteroscedasticity

11:30-12:10pm George Jiang, Washington State University
Breaking VIX at Open: Evidence of Uncertainty Creation and Resolution

12:10-1:40pm **Lunch (Faculty Club Center)**

Session 3: *Chair:* Sainan Jin, Singapore Management University

1:40-2:20pm Songnian Chen, HKUST
Semiparametric Estimation of Censored Regression Model with Endogeneity

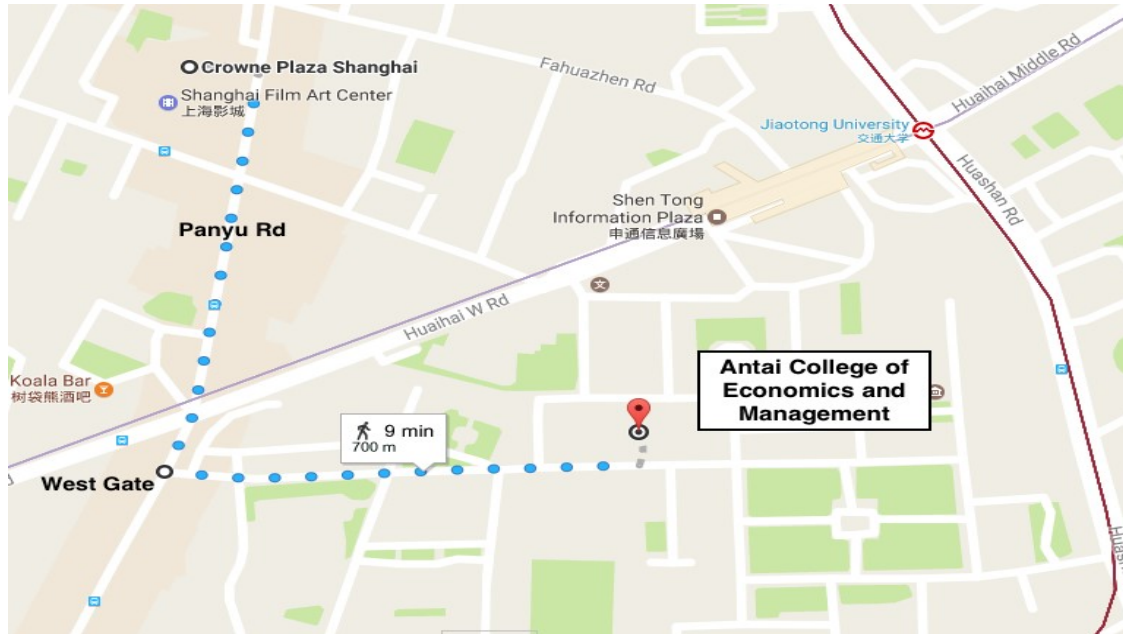
2:20-3:00pm Katsumi Shimotsu, University of Tokyo
Asymptotic Properties of the Maximum Likelihood Estimator in Regime Switching Econometric Models

- 3:00-3:30pm Coffee Break
- Session 4:** Chair: Bin Wang, SJTU
- 3:30-4:10pm Adam Rosen, Duke University
Incomplete English Auction Models with Heterogeneity
- 4:10-4:50pm Toru Kitagawa, University College London
Uncertain identification
- 4:50-5:30pm Tatsushi Oka, National University of Singapore
Heterogeneous Treatment Effects in Regional Policy Evaluation
- 6:00-8:00pm Dinner (Yue Palace Chinese Restaurant, Crowne Plaza Hotel)
(invitation only)

June 8, 2017 (Thursday)

- Session 5:** Chair: Hidehiko Ichimura, University of Tokyo
- 9:00-9:40am Arthur Lewbel, Boston College
Keeping up with peers in India: A new social interactions model of perceived needs
- 9:40-10:20am Liangjun Su, Singapore Management University
Identifying Latent Grouped Structures in Nonlinear Panels
- 10:20-10:50am Coffee Break
- Session 6:** Chair: Xi Qu, SJTU
- 10:50-11:30am Sainan Jin, Singapore Management University
Identifying Latent Grouped Patterns in Cointegrated Panels
- 11:30-12:10am Junhui Qian, SJTU
Functional analysis of distributional dynamics
- 12:10-1:40 pm Lunch (Faculty Club Center)
- Session 7:** Chair: Junhui Qian, SJTU
- 1:40-2:20pm Ryo Okui, NYU Shanghai
Conference set for group membership

- 2:20-3:00pm Li Zhao, SJTU
Identification and estimation of pure common value auctions with conditional independent signals
- 3:00-3:30pm Coffee Break
- Session 8:** Chair: Li Zhao, SJTU
- 3:30-4:10pm Dongwoo Kim, University College London
Nonseparable Unobserved Heterogeneity and Partial Identification in IV models for Count Outcomes
- 4:10-4:50pm Daisuke Kurisu, University of Tokyo
Bootstrap confidence bands for spectral estimation of Levy densities under high-frequency observations
- 4:50-5:30pm Takuya Ishihara , University of Tokyo
Partial Identification of Nonseparable Models with Binary Instruments
- 6:00-8:00pm Dinner (Hai Shi Xuan Mansion, 218 Fahuazhen Road; across from Crowne Plaza Hotel) (invitation only)



Conference Venue: Room A403, Antai College of Economics and Management, Xuhui Campus, SJTU

Shanghai Jiao Tong University-Xuhui Campus Address: No. 655 Panyu Road, Shanghai

Crowne Plaza Hotel Address: No. 400 Panyu Road, Shanghai

Transportations from the airports: The fastest way to get to the hotel from Shanghai Pudong International Airport or Shanghai Hongqiao Airport (including Hongqiao high-speed train station) is by taxi. The taxi fares are around 200RMB and 50RMB respectively.

