

# ECONOMETRIC STUDY GROUP CONFERENCE

Engineers' House, Bristol, 14 - 16 July 2022

## Thursday 14 July

**12.00 – 13.00    Registration and Lunch**

**13.00 – 14.30    Session 1** - Chair: Frank Windmeijer

Claudia Noack (Oxford)

*“Bias-Aware Inference in Fuzzy Regression Discontinuity Designs”*

Rami Tabri (Sydney)

*“The Information Projection in Moment Inequality Models”*

Frank Windmeijer (Oxford)

*“Selecting Valid Instrumental Variables in Linear Models with Multiple Exposure Variables:  
Adaptive Lasso and the Median-of-Medians Estimator”*

**14.45 – 15.45    Invited Session** - Chair: Stefan Hubner

Elena Manresa (NYU)

*“Clustering Methods for Economics”*

**15.45 – 16.15    Tea**

**16.15 – 17.45    Session 2** - Chair: Kenichi Nagasawa

Timothy Christensen (NYU)

*“Externally Valid Treatment Choice”*

Simon Lee (Columbia)

*“Treatment Choice with Nonlinear Regret”*

Kenichi Nagasawa (Warwick)

*“Treatment Effect Estimation with Noisy Conditioning Variables”*

**17.45 – 18.45    Poster session**

Xiyu Jiao (Oxford)

*“A Simple Robust Procedure in Instrumental Variables Regression”*

Yufei Li (Queen Mary)

*“Further notes on heteroskedastic noises”*

Kenichi Shimizu (Glasgow)

*“High-Dimensional Limited Attention Models”*

Jiaying Wu (Brunel)

*“The Short- and Long-run Cyclical Variation of the Cross-asset Nexus”*

**18.45                    Dinner at Engineers’ House**

**Friday 15 July**

**9.15 – 10.45        Session 3 - Chair: Joris Pinkse**

Nail Kashaev (Western Ontario)

*“Peer Effects in Random Consideration Sets”*

Romuald Meango (Oxford)

*“Measuring Ex Ante Returns with Data on Stated-choice and Subjective Expectations”*

Joris Pinkse (Penn State)

*“Efficient Estimation of Random Coefficients Demand Models using Product and Consumer Datasets”*

**11.00 – 12.00       ESRC Invited Session - Chair: Sami Stouli**

Robert Miller (CMU)

*“Insider and Outsider: Careers in Executive Management”*

**12.00 – 13.00    Lunch**

**13.00 – 14.30    Session 4 - Chair: Mauricio Olivares**

Andrew Chesher (UCL)

*“IV models for censored outcomes”*

Russell Davidson (McGill)

*“Inference for Almost Stochastic Dominance”*

Mauricio Olivares (UCL)

*“Robust Permutation Test for Equality of Distributions under Covariate-Adaptive Randomization”*

**14.45 – 15.45    Session 5 - Chair: Andrei Zeleneev**

Hugo Freeman (UCL)

*“Multidimensional Interactive Fixed-Effects”*

Andrei Zeleneev (UCL)

*“Robust Estimation and Inference in Panels with Interactive Fixed Effects”*

**15.45 – 16.15    Tea**

**16.15 – 18.00    PhD Session - Chair: David Pacini**

Riccardo D’Adamo (UCL)

*“Policy Learning Under Ambiguity”*

Martin Mugnier (CREST)

*“Make the Difference! Computationally Trivial Estimators for Grouped Fixed Effects Models”*

Jeff Rowley (UCL)

*“Stochastic Treatment Choice with Empirical Welfare Updating”*

Xiaolin Sun (Simon Fraser)

*“Estimation of Heterogeneous Treatment Effects Using a Conditional Moment Based Approach”*

**19.30                      Dinner**

## **Saturday 16 July**

**9.15 – 10.15              Session 6** - Chair: Senay Sokullu

Alessandro Iaria (Bristol)

*“An empirical model of quantity discounts with large choice sets”*

Senay Sokullu (Bristol)

*“Time-Varying Linear Transformation Models with Fixed Effects and Endogeneity for Short Panels”*

**10.45 – 11.45              Invited Session** - Chair: Vincent Han

Jeremy Fox (Rice)

*“Repeated Matching Games: An Empirical Framework”*

**11.45 – 13.15              Session 7** - Chair: Tomasz Olma

Sander Barendse (UvA)

*“Efficiently Weighted Estimation of Tail and Interquantile Expectations”*

Federico Martellosio (Surrey)

*“Non-Identifiability in Network Autoregressions”*

Tomasz Olma (UCL)

*“Flexible Covariate Adjustments in Regression Discontinuity Designs”*