

# ECONOMETRIC STUDY GROUP CONFERENCE

Engineers' House, Bristol, 8 - 10 July 2026

**Wednesday 8 July**

**12:00 – 13:00 Registration and Lunch**

**13:00 – 14:30 Session 1** - Chair: PIETRO SPINI

CHRIS MURIS (McMaster)

*Identification and Inference in Nonlinear Panel Models: An Adversarial Approach*

HAROLD CHIANG (Wisconsin)

*Panel Quantile Regression with Common Shocks*

IRENE BOTOSARU (McMaster)

*Correlated Random Coefficient Distributions in Linear Panel Models*

**14:30 – 14:50 Tea**

**14:50 – 16:20 Session 2** - Chair: STEFAN HUBNER

BENJAMIN DEANER (UCL)

*Transferring Causal Estimates: a Latent Balancing Approach*

LIYANG SUN (UCL)

*Estimating Treatment Effects Under Bounded Heterogeneity*

STUART LANE (Bristol)

*The moment is here: a generalized class of estimators for fuzzy RDD*

**16:20 – 16:40 Tea**

**16:40 – 17:40 Invited Session** - Chair: SUKJIN HAN

ALEX TORGOVITSKY (Chicago)

*Price Elasticities in Logit Demand Models*

**17:40 – 19:00     Poster Session**

RUSSELL DAVIDSON (McGill)

*Time Series Inference: Bootstrap Methods Based on Machine Learning*

SAMUEL P. ENGLE (Exeter)

*Bias Corrections and Diagnostics for Structural Estimation*

ORIOLO GONZÁLEZ-CASASÚS (UPF)

*Beyond the Oracle: Misclassification-Robust Inference Under Latent Grouped Heterogeneity*

DEBORAH KIM (Warwick)

*Testing Sign Agreement*

SARINA JOY OBERHÄNSLI (Fribourg)

*Difference-in-differences for mediation analysis using double machine learning*

PEDRO PICCHETTI (PUC Chile)

*Sensitivity Analysis for Instrumental Variables Under Joint Relaxations of Monotonicity and Independence*

JÉRÔME SIMONS (Cambridge)

*Consistency and convergence rates using network statistics as explanatory variables*

XIAOLIN SUN (Manchester)

*Conditional Moment Restriction Approach for Panel Data: Revisiting the Democracy-Growth Relationship*

VITÓRIA WENDT (Insper)

*Testing Exogeneity and Model Specification in Selection Models via Maximum Mean Discrepancy*

YANG XU (Oxford)

*Estimation of Network Centrality under Sequential Sampling*

**19:00                     Dinner at Engineer's house**

**Thursday 9 July**

**09:00 – 10:30    Session 3 - Chair: SAMI STOULI**

JOËL TERSCHUUR (TU Munich)

*Debiased Machine Learning U-Statistics*

SHENSHEN YANG (Tianjin)

*Data-Driven Optimal Allocation of Monetary Incentives for Vaccination*

TORU KITAGAWA (Brown)

*Difference-in-Differences for Policy Learning*

**10:30 – 10:50    Tea**

**10:50 – 11:50    Invited Session - Chair: SENAY SOKULLU**

CRISTINE PINTO (Insper)

*Homophily and Collaboration in Economic Networks: Identification, Dynamics, and Policy*

**11:50 – 12:50    Lunch**

**12:50 – 14:20    Session 4 - Chair: DAVID PACINI**

ERTIAN CHEN (UCL)

*Sequential Estimation of Dynamic Discrete Choice Models with Unobserved Heterogeneity*

GUO YAN (Melbourne)

*A Kernelization-Based Approach to Nonparametric Binary Choice Models*

MARTINA PONS (Zurich)

*Preprocessing Algorithms for the Maximum Score Estimator*

**14:20 – 14:40    Tea**

**14:40 – 16:10**    **Session 5** - Chair: WEINING WANG

GIOVANNI MELLACE (S. Denmark)

*Dynamic Selection Difference-in-Differences (DS-DiD): Identification and Estimation under Time-Varying Selection Bias*

TIMO SCHENK (Erasmus)

*Approximately Parallel Trends: Event Study Inference under Trend Violations*

JAMES DUFFY (Oxford)

*Identification in (Endogenously) Nonlinear SVARs Is Easier Than You Think*

**16:10 – 16:30**    **Tea**

**16:30 – 18:10**    **PhD Session** - Chair: PIETRO SPINI

JUNYU CHEN (Groningen)

*Transformer-based CoVaR: Systemic Risk in Textual Data*

BJOERN HOEPPNER (Bonn)

*Group-Specific Heterogeneity in Short Binary Outcome Panels*

FATIMA KASENALLY (Oxford)

*Two-Sample IV: Efficient Two-Step Estimation and Tests for Overidentification and Weak-Instruments*

LONJEZO SITHOLE (Michigan)

*Multi-Margin Selection in Leniency Designs*

SIAO XU (Mannheim)

*Machine Learning Assisted Empirical Bayes Estimation for Regression on Network Data*

**19:00**            **Conference Dinner at the Avon Gorge Hotel**

Address: Sion Hill, Clifton, Bristol BS8 4LD

## Friday 10 July

**09:30 – 10:30**    **Session 6** - Chair: WEINING WANG

GRIGORY FRANGURIDI (USC)

*Generalized Method of Moments with Partially Missing Data*

RAMI V. TABRI (Monash)

*Distributional Change in Ordinal Data with Missing Observations: Minimal Mobility and Partial Identification*

**10:30 – 10:50**    **Tea**

**10:50 – 11:50**    **Invited Session** - Chair: SAMI STOULI

MARTIN WEIDNER (Oxford)

*Approximate Operator Inversion for Average Effects in Nonlinear Panel Models*

**11:50 – 12:10**    **Tea**

**12:10 – 13:10**    **Session 7** - Chair: SUKJIN HAN

EYO HERSTAD (Erasmus)

*Identification of Heterogeneous Peer Effects*

KAMILA NOWAKOWICZ (Surrey)

*Nonparametric Network Bootstrap*

## Participants

Irene Botosaru

Ertian Chen

Junyu Chen

Harold Chiang

Ben Deaner

James Duffy

Samuel Engle

Grigory Franguridi

Oriol González-Casasús

Ruoxi Guan

Sukjin Han

Eyo Herstad

Bjoern Hoepfner

Stefan Hubner

Fatima Kasenally

Toru Kitagawa

Stuart Lane

Giovanni Mellace

Chris Muris

Kamila Nowakowicz

Sarina Joy Oberhänsli

David Pacini

Cavit Pakel

Pedro Picchetti

Cristine Pinto

Martina Pons

Timo Schenk

Lonjezo Sithole

Senay Sokullu

Pietro Spini

Sami Stouli

Jiajing Sun

Liyang Sun

Xiaolin Sun

Gabriela Szini

Rami Tabri

Joël Terschuur

Alex Torgovitsky

Weining Wang

Martin Weidner

Vitória Wendt

Frank Windmeijer

Tian Xie

Siao Xu

Yang Xu

Guo Yan