Thursday 12 July

12.00-13.00  Registration and Lunch

13.00-15.00  Session 1 - Chair: S. Sokullu

Andrii Babii (North Carolina)

“Is Completeness Necessary? Estimation in Non Identified Linear Models”

Joel Horowitz (Northwestern)

“Non-Asymptotic Inference in Instrumental Variables Estimation”

Pascal Lavergne (Toulouse)

“Identification-Robust Nonparametric Inference in a Linear IV Model”

Senay Sokullu (Bristol)

“Is There an Optimal Weighting for Linear Inverse Problems ?”

15.00-15.30  Coffee/Tea

15.30-16.30  Invited Session - Chair: S. Stouli

Whitney Newey (MIT)

“Machine Learning of Structural Models”

16:30-17:00  Coffee/Tea

17:00-18.30  Session 2 - Chair: T. Kitagawa

Javier Hidalgo (LSE)

“Testing Nonparametric Shape Restrictions”

Christian Bontemps (Toulouse)

“A Geometric Approach to Inference in Set Identified Entry Games”

Toru Kitagawa (UCL)

“Inference on Winners”
18.30-19.30 Poster session.

Participants:

Irene Botosaru (Bristol)
   “Binarization for Panel Models with Fixed Effects”
Samuele Centorrino (Stony Brook)
   “Nonparametric Instrumental Estimation of Additive Models”
Jeremy Chiu (Bank of England)
   “A New Approach for Detecting Shifts in Forecast Accuracy”
Ilias Chronopoulos (King’s College)
   “Choosing Between Persistent and Stationary Volatility”
Ilze Kalnina (North Carolina State)
   “Improved Estimation by Simulated Maximum Likelihood”
Hugo Kruiniger (Durham)
   “Fixed Effects Versus Random Effects Estimation of Dynamic Panel Data Models”
Jungyoon Lee (Royal Holloway)
   “Robust Inference and Testing of Continuity in Threshold Regression Models”
Xiaoran Liang (Bristol)
   “Confidence Interval Method for Selecting Valid Instruments”
Mario Rothfelder (Tilburg)
   “Estimating Sparse Long-Run Precision Matrices for Linear Multivariate Time Series”

19.30 Dinner at Clifton Hill House
Friday 13 July

**9.30-11.00  Session 3 - Chair: J. Stoye**

Martin Weidner (UCL)

“Minimizing Sensitivity to Model Misspecification”

Sami Stouli (Bristol)

“Simultaneous Mean-Variance Regression”

Joerg Stoye (Cornell and Bonn)

“Inference on Constrained Optima: With Applications to Partial Identification”

**11.00-11.30  Coffee/Tea**

**11.30-13.00  Session 4 - Chair: D. Kristensen**

Victor Aguiregabiria (Toronto)

“Sufficient Statistics for Unobserved Heterogeneity in Structural Dynamic Logit Models”

Dennis Kristensen (UCL)

“Solving Dynamic Discrete Choice Models Using Smoothing and Sieve Methods”

Debopam Bhattacharya (Cambridge)

“Empirical Welfare Analysis Under Social Interactions”

**13.00-14.00  Lunch**

**14.00-15.00  Invited Session - Chair: I. Botosaru**

Manuel Arellano (CEMFI)

“Recovering Latent Variables by Matching”

**15.00-15.30  Coffee/Tea**

**15.30-17.10  Session 5 - Chair: C. Muris**

Julio Galvez (CEMFI)

“Household Portfolio Choices and Nonlinear Income Risk”

Chen Qiu (LSE)

“Cross-Fitted Empirical Likelihood on High-Dimensional Semiparametric Models”
Riccardo D’Adamo (UCL)
“Cluster-Robust Standard Errors for Linear Regression Models with Many Controls”
Dongwoo Kim (UCL)
“Partially Identified Competing Risks Models : Revisiting War on Cancer”

20.00 Dinner

Saturday 14 July

9.00-10.00 Session 6 - Chair: C. Breunig
Russell Davidson (McGill)
“Improvements in Bootstrap Inference”
Christoph Breunig (Humboldt)
“Varying Random Coefficient Models”

10.00-10.15 Coffee/Tea

10.15-11.15 Invited Session - Chair: A. Tetenov
Ivan Canay (Northwestern)
“Testing Continuity of a Density via g-order statistics in the Regression Discontinuity Design”

11.15-11.30 Coffee/Tea

11.30-12.30 Session 7 - Chair: L. Candelaria
Cristina Gualdani (Toulouse)
“An Econometric Model of Network Formation with an Application to Board Interlocks Between Firms”
Luis Candelaria (Warwick)
“Identification and Inference of Network Formation Games with Misclassified Links”

12.30 Farewell