STICERD Econometrics Seminar Series

2015-2016

09 June 2016
An analysis of the length of hospital stay for type 2 diabetes patients in Japan by the Box-Cox transformation model
Kazumitsu Nawata (University of Tokyo)

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02 June 2016
Constrained conditional moment restriction models
Andres Santos (UCSD), joint with Victor Chernozhukov and Whitney Newey

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12 May 2016
Regression Discontinuity Designs Using Covariates
Matias Cattaneo (University of Michigan), joint with Sebastian Calonico, Max H. Farrell and Rocío Titiunik

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05 May 2016
The Risk of Machine Learning
Maximilian Kasy (Harvard), joint with Alberto Abadie

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17 March 2016
Strategic Network Formation with Many Agents
Konrad Menzel (New York University)

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15 March 2016
An empirical model of non-equilibrium behaviour in games
Brendan Kline (University of Texas at Austin), joint with the STICERD Psychology and Economics Seminar

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09 March 2016
Are DSGE Models and Professional Forecasters' Predictive Densities Well-Calibrated? Alternative Tests for Correct Specification of Conditional Predictive Densities
Barbara Rossi (University Pompeu Fabra), joint with Tatevik Sekhposyan

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03 March 2016
Bargaining with Optimism: Medical Malpractice Lawsuits in Florida
Xun Tang (Rice University), joint with Antonio Merlo

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18 February 2016
CANCELLED
Ivana Komunjer (University of California, San Diego) , joint with Pierre-André Chiappori and Dennis Kristensen

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10 December 2015
Efficient size correct subset inference in linear instrumental variables regression
Frank Kleibergen (University of Amsterdam)

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03 December 2015
Estimation of Private Value Densities in Ascending Auctions and Generalized Competing Risks Models
Oliver Linton (University of Cambridge), joint with Tatiana Komarova and Sorawoot Srisuma

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26 November 2015
Bayesian Indirect Inference and the ABC of GMM

Han Hong (Stanford), joint with Michael Creel, Jiti Gao and Dennis Kristensen

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19 November 2015
Three-stage Semi-Parametric Inference: Control Variables and Differentiability
Geert Ridder (USC), joint with Jinyong Hahn

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12 November 2015
Econometric models for linked data
Koen Jochmans (Sciences-Po)

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15 October 2015
Identifying Dynamic Games with Switching Cost
Sorawoot Srisuma (University of Surrey), joint with Fabio A. Miessi Sanches and Daniel Silva Junior

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01 October 2015
Likelihood inference on semiparametric models with generated regressors
Yukitoshi Matsushita (Tokyo Institute of Technology)

2014-2015

25 June 2015
Inferring the Predictability Induced by a Persistent Regressor in a Predictive Threshold Model
Speaker: Jean-Yves Pitarakis (University of Southampton), joint with Jesus Gonzalo

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18 June 2015
A Distributional Framework for Matched Employer-Employee Data
Speaker: Stephane Bonhomme (University of Chicago), joint with Thibaut Lamadon and Elena Manresa

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10 June 2015
Integrated likelihood based inference for nonlinear panel data models with unobserved effects
Speaker: Gautam Tripathi (University of Luxembourg), joint with M. Schumann and T. Severini

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28 May 2015
TBC
Speaker: Victor Aguirregabiria (University of Toronto)

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21 May 2015
On the Effect of Bias Estimation on Coverage Accuracy in Nonparametric Inference
Speaker: Max H Farrell (University of Chicago Booth School of Business), joint with Sebastian Calonico and Matias D Cattaneo

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19 March 2015
On the Maximum and Minimum Response to an Impulse in SVARS; and Efficient Conditionally Similar Tests: Finite-Sample Theory and Large-Sample Applications
Speaker: Jose L Montiel Olea (New York University), joint with B. Gafarov

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05 March 2015, 13:30-15:00 -- A Comprehensive Study to Out-of Sample Equity Premium Prediction
A Comprehensive Study to Out-of Sample Equity Premium Prediction
Speaker: Cindy Wang (National Tsing Hua University), joint with Shui Ki Wan and Fang-I Liao

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26 February 2015
Conditional inference with a functional nuisance parameter
Speaker: Isaiah Andrews (Harvard University), joint with Anna Mikusheva

19 February 2015
The identifiability of production functions
Speaker: Paul Schrimpf (University of British Columbia)

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18 December 2014
Efficient estimation for semiparametric models by reproducing kernel Hilbert space
Speaker: Masaaki Imaizumi (University of Tokyo)

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11 December 2014
Exact and Approximate Likelihood Inference for the autoregressive parameter in some Spatial Autoregressive Models
Speaker: Grant Hillier (University of Southampton), joint with Federico Martellosio

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27 November 2014
Testing missing at random using instrumental variables
Speaker: Christoph Breunig (Humboldt-Universitat zu Berlin)

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20 November 2014
Cluster-robust bootstrap inference in quantile regression models
Speaker: Andreas Hagemann (University of Michigan)

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30 October 2014
The triangular model with random coefficients
Speaker: Stefan Hoderlein (Boston College), joint with Hajo Holzmann and Alexander Meister

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16 October 2014
Estimating Network Effects without Network Data
Speaker: Pedro Souza (STICERD, LSE)

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10 October 2014
Mechanism design for data science
Speaker: Denis Nekipelov (University of Virginia)

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25 September 2014
On Uniform Inference in Nonlinear Models with Endogeneity
Speaker: Shakeeb Khan (Duke University), joint with Denis Nekipelov

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2013-2014

12 June 2014
Dynamic Discrete Choice Models with Proxies for Unobserved Technologies
Yuya Sasaki (John Hopkins University), joint with Yingyao Hu

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29 May 2014
A Gaussian Mixture Autoregressive Model for Univariate Time Series
Pentti Saikkonen (University of Helsinki)

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22 May 2014
Estimating Smooth Structural Change in Cointegration Models
Degui Li (University of York), joint with Peter C. B. Phillips and Jiti Gao

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15 May 2014

Alternative Asymptotics and the Partially Linear Model with Many Regressors
Matias Cattaneo (University of Michigan), joint with Michael Jansson and Whitney K. Newey

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08 May 2014
On the Choice of Test Statistic for Conditional Moment Inequalities
Tim Armstrong (Yale University)

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01 May 2014
Partial identification and inference in censored quantile regression: A sensitivity analysis
Yanqin Fan (University of Washington), joint with Ruixuan Liu

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13 March 2014
Testing for a General Class of Functional Inequalities
Sokbae Lee (Seoul National University), joint with Kyungchul Song and Yoon-Jae Whang

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06 March 2014
A Geometric Approach to Weakly Identified Econometric Models
Anna Mikusheva (MIT), joint with Isaiah Andrews

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20 February 2014
Inference for functions of partially identified parameters in moment inequality models
Federico Bugni (Duke University), joint with Ivan Canay and Xiaoxia Shi

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05 December 2013
Estimation of long-run parameters in unbalanced cointegration
Javier Hualde (Universidad Publica de Navarra)

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21 November 2013
Measuring Uncertainty about Long-Run Predictions
Ulrich Mueller (Princeton University), joint with Mark W Watson

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14 November 2013
TBC
Estate Khmaladze (Victoria University of Wellington)

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06 November 2013
Oracle Properties and Finite Sample Inference of the Adaptive Lasso for Time Series Regression Models
Lorenzo Camponovo (University of St Gallen)

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31 October 2013
Estimating a Nonparametric Triangular Model with Binary Endogenous Regressors
Sung Jae Jun (Penn State University), joint with Joris Pinkse and Haiqing Xu

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11 October 2013   12:00 - 13:00
TBA
Philip Haile (Yale University)

2012-2013

20 June 2013
Nonparametric Analysis of Random Utility Models: Testing
Yuichi Kitamura (Yale), joint with Jorg Stoye

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30 May 2013
Bootstrapping Kernel-Based Semiparametric Estimators
Michael Jansson (Berkeley), joint with Matias Cattaneo

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21 March 2013
Bandwidth selection for differences of nonparametric estimators with an application to the regression discontinuity design
Yoichi Arai (National Graduated Institute for Policy Study), joint with Hidehiko Ichimura

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14 March 2013
On the Testability of Identification in Some Nonparametric Models with Endogeneity
Azeem Shaikh (Chicago), joint with Ivan A. Canay and Andres Santos

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07 March 2013
Asymptotic analysis of the Forward Search
Bent Nielsen (Oxford University), joint with Soren Johansen

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28 February 2013
Diagnostics for exclusion restrictions in instrumental variables estimation
Kirill Evdokimov (Princeton)

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21 February 2013
A Frequency Domain Empirical Likelihood Method for Irregularly Spaced Spatial Data
Soumen Lahiri (North Carolina State University)

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14 February 2013
Identification of Cointegrating Relations in I(2) Vector AutoRegressive Models
Paolo Paruolo (University of Insubria), joint with Rocco Mosconi

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31 January 2013
Testing for a General Class of Functional Inequalities
Yoon-Jae Whang (Seoul National University)

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13 December 2012
TBC
Yoon-Jae Whang (Seoul National University)

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29 November 2012
TBC
Bruce Hansen (University of Wisconsin-Madison)

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08 November 2012
TBC
John Aston (University of Warwick)

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26 October 2012
Bootstrapping Time Series: Some Recents Developments
Stathis Paparoditis (Cyprus University)

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25 October 2012
TBC
Elie Tamer (Northwestern)

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18 October 2012
Job Market Practice Talk

Abhimanyu Gupta (LSE)

27 September 2012
Hybrid Generalized Empirical Likelihood Estimators: Instrument Selection with Adaptive Lasso
Mehmet Caner (North Carolina State University), joint with Qingliang Fan

2011-2012

07 June 2012
Random Effects Quantile Regression
Manuel Arellano (CEMFI)

17 May 2012
Information Structure and Statistical Information in Discrete Response Models
Denis Nekipelov (UC Berkeley), joint with Shakeeb Khan

01 March 2012
Rescaled Additively Non-Ignorable (RAN) Model of Attrition
Isnan Tunali (Koc University, Istanbul), joint with Emre Ekinci and Berk Yavuzoglu

24 November 2011
Correlation and heterogeneity robust inference using conservativeness of test statistics
Rustam Ibragimov (Harvard), joint with Ulrich Muller

27 October 2011
Uniform Convergence of Weighted Sums of Non- and Semi-parametric Residuals for Estimation and Testing
Juan Carlos Escanciano (Indiana University), joint with David Jacho-Chavez and Arthur Lewbel

06 October 2011
Instrumental variables estimation and inference in the presence of many exogenous regressors
Stanislav Anatolyev (New Economic School, Moscow)

2010-2011

27 June 2011
Inference Based on Conditional Moment Inequalities
Donald W K Andrews (Yale), joint with Xiaoxia Shi

17 June 2011
A Penalized Empirical Likelihood Method in High Dimensions
Soumen Lahiri (North Carolina State University)

16 June 2011
Evaluating Factor Pricing Models Using High Frequecny Panels
Yousoon Chang (Indiana University), joint with Hwagyun Kim and Joon Y Park

19 May 2011
Identification and Estimation of Bayesian Games under Multiple Equilibria
Xun Tang (University of Pennsylvania), joint with A. Lewbel

12 May 2011
TBC
Robin Lumsdaine (American University)

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05 May 2011
TBC
Serena Ng (Columbia University)

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24 March 2011
Efficient Prediction of Excess Returns
Jonathan Wright (JHU), joint with Jon Faust

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17 March 2011
Quantile Selection Models
Manuel Arellano (CEMFI)

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10 March 2011
Shape Constraints, Compound Decisions and Empirical Bayes Rules
Roger Koenker (University of Illinois, Urbana Champaign), joint with Ivan Mizera

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03 March 2011
TBC
Alexei Onatsky

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24 February 2011
Gradient Based Smoothing Parameter Selection for Nonparametric Regression Estimation
Qi Li (Texas A&M)

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03 February 2011
TBC
Harry Paarsch (University of Melbourne)

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09 December 2010
TBA
Enrique Sentana (CEMFI)

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02 December 2010
TBA
Denis Nekipelov (UC Berkeley)

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18 November 2010
Measurement Error and Convolution in Generalized Functions Spaces
Victoria Zinde-Walsh (McGill University)

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11 November 2010
Information Bounds and Impossibility Theorems for Simultaneous Discrete Response Models
Shakeeb Khan (Duke University), joint with Denis Nekipelov

2009-2010

01 July 2010
TBC
Xiaohong Chen (Yale)

27 May 2010
Analyzing the Spectrum of Asset Returns: Jump and volatility components in high frequency data
Yacine Ait-Sahalia (Princeton University), joint with Jean Jacod

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13 May 2010
TBC
Esfandiar Maasoumi (Ebony University)

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06 May 2010
Between Data Cleaning and Inference: Pre-Averaging and other Robust Estimators of the Efficient Price
Lan Zhang (Oxford University and UIUC), joint with Per Mykland

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29 April 2010
An adequacy check for dynamic discrete choice model
Igor Kheifets (UC3 Madrid)

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11 March 2010
TBC
Elie Tamer (Northwestern)

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04 March 2010
TBC
Emmanuel Guerre (QMW)

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03 December 2009
TBC
Liudas Giraitis (QMW)

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26 November 2009
Regime Specific Predictability in Predictive Regression
Jean-Yves Pitarakis (University of Southampton)

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19 November 2009
Risk of Bayesian Inference in Misspecified Models, and the Sandwich Covariance Matrix
Ulrich Meller (Princeton)

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05 November 2009
TBC
Marcelo Moreiro (Columbia)

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29 October 2009 15:00 - 17:00
Durbin Seminar (joint with UCL) Optimal significance tests for simultaneous equation models
TW Anderson (Stanford University)

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22 October 2009
Single Equation Endogenous Binary Response Models
Andrew Chesher (University College London)

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15 October 2009
Endogenous Semiparametric Binary Choice Models with Heteroscedasticity
Stefan Hoderlein (Brown University)

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08 October 2009
Volatility estimation when trade times and returns are dependent

Per Mykland (Oxford and Chicago)

2008-2009

25 June 2009
Single Equation Endogenous Binary Response Models
CANCELLED
Andrew Chesher (University College London)

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28 May 2009
Nonparametric Tests of Conditional Treatment Effects
Yoon-Jae Whang (Seoul National University), joint with Sokbae Lee

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21 May 2009
Parametrics and Nonparametrics
Peter CB Phillips (Yale)

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20 March 2009   10:30 - 17:30
4th London and Oxbridge Time Series Workshop
Various Speakers

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12 March 2009
TBC
Anna Mikusheva (MIT)

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05 March 2009
TBC
Elie Tamer (Northwestern)

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26 February 2009
Shocks (Can we identify them? Yes, we can)
Jesus Gonzalo (Carlos III, Madrid), joint with O Martinez

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20 February 2009
Pitfalls in Estimating Asymmetric Effects of Energy Price Shocks
Lutz Kilian (Michigan), joint with Robert J Vigfussen

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11 December 2008
Time Series Regression Models with Semiparametric Factor Dynamics
Enno Mammen (Hidelberg University), joint with Byeong U Park, Wolfgang Haerdle and Szymon Borak

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04 December 2008
Robustness, Infinitesimal Neighbourhoods, and Moment Restrictions
Taisuke Otsu (Yale), joint with Yuici Kitamura and Kirill Evdokimov

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27 November 2008
Multivalued Treatment Effect Model under Monotonicity
Igor Kheifets (UC3 Madrid)

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20 November 2008
Partial Identification of the Distribution of Treatment Effects in Switching Regimes Models and its Confidence Sets
Yanqin Fan (Vanderbilt University), joint with Jisong Wu

13 November 2008
Conditional Correlations Models of Autoregressive Conditional Heteroskedasticity with Nonstationary GARCH Equations
Timo Terasvirta (Aarhus University)

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06 November 2008
Non-Parametric Specification Testing for Continuous-Time Markov Processes: Do the Processes Follow Diffusions?
Shin Kanaya (Nuffield College, Oxford)

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30 October 2008
Testing for the Cointegrating Rank of a Vector Autoregressive Process with Uncertain Deterministic Trend Term
Helmut Lütkepohl (EUI)

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23 October 2008
Integer Valued GARCH: Poisson Autoregressive Processes
Anders Rahbek (Copenhagen)

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16 October 2008
t-statistic based correlation and heterogeneity robust inference
Rustam Ibragimov (Harvard), joint with Ulrich Mueller

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09 October 2008
Intersection Bounds: Estimation and Inference
Sokbae Lee (UCL), joint with Victor Chernozhukov and Adam Rosen

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2007-2008

22 May 2008
TBC
Pierre Perron (Boston College)

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08 May 2008
Inference for quadratic variation of semimartingales in the presence of noise
Mark Podolskij (CREATES, Aarhus University)

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13 March 2008
Non-Parametric Estimation in Random Coefficients Binary Choice Models
Yuichi Kitamura (Yale)

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06 March 2008
Inference in regression models with many regressors
Stanislav Anatolyev (New Economic School, Moscow)

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28 February 2008
Testability and methods of moments in nonparametric and semiparametric models
Jean-Marie Dufour (McGill University), joint with Frédéric Jouneau-Sion and Olivier Torrès

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21 February 2008
Non-parametric threshold estimation for models with stochastic diffusion coefficient and jumps
Cecilia Mancini (University of Florence)

07 February 2008
Inference for the jump part of quadratic variation of Ito semimartingales
Almut Veraart (Aarhus)

17 January 2008
Time Series Modelling with Semiparametric Factor Dynamics
Wolfgang Haerdle (Humbolt University, Berlin), joint with Szymon Borak, Enno Mammen and Byeong Park

13 December 2007
TBA
J Roderick McCrorie (Leicester University)

06 December 2007
Detecting and Predicting Forecast Breakdowns
Barbara Rossi (Duke University), joint with Raffaella Giacomini

29 November 2007
TBA
Kyungchul Kevin Song (University of Pennsylvania)

01 November 2007
TBA
Christian Hafner (UCL)

25 October 2007
Extremal Dependence: Nonparametric Characterizations and Robust Asymptotic Theory
Jonathan B Hill (Univerity of North Carolina - Chapel Hill)

18 October 2007
TBA
Brendan Beare (Oxford)

11 October 2007
Monetary Policy Analysis with Potentially Misspecified Models
Marco Del Negro (NY), joint with Frank Schorfheide

2006-2007

21 June 2007
Local Sensitivity and Diagnostic Tests
Jan Magnus (Tilburg University)

07 June 2007
TBA
Alessio Sancetta (Cambridge)

03 May 2007
TBA
Catalin Starica (Chalmers University of Technology)

15 March 2007
TBA

Dennis Kristensen (Columbia)

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08 March 2007
TBA
Amy Finkelstein (MIT)

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22 February 2007
TBA
Debopam Bhattacharya

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11 January 2007
TBA
Raffaella Giacomini (University of California, San Diego)

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07 December 2006
TBA
Tassos Magdalinos (Nottingham)

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30 November 2006
TBA
Eric Ghysels (UNC)

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16 November 2006
TBA
Mika Meitz (Oxford)

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19 October 2006
TBA
Emmanuel Guerre (QMW)

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05 October 2006
TBA
Stefan Hoderlein (Brown University)

2005-2006

29 June 2006
TBA
Tim Bollerslev (Duke)

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22 June 2006
Panel data models with interactive fixed effects
Jushan Bai (NYU)

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15 June 2006
Nonparametric quantile IV estimator
Joel Horowitz (Northwestern)

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08 June 2006
TBA
Ricardo Cao (UDC)

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04 May 2006

A unified approach to validating univariate and multivariate conditional distributional models in time series
Yongmiao Hong (Cornell)

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27 April 2006
Testing models with multiple equilibria by quantile methods
Ivana Komunjer (University of California, San Diego), joint with Federico Echenique

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16 March 2006
TBA
Nour Meddahi (Montreal)

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09 March 2006
TBA
Xiaohong Chen (Yale)

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02 March 2006
TBA
Patrick Gagliardini (University of Lugano)

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23 February 2006
TBA
Frank Schorfheide (University of Pennsylvania)

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16 February 2006
TBA
John Einmahl (Tilburg)

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09 February 2006
Dynamic time series binary choice
Robert deJong (Ohio State)

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02 February 2006
TBA
A Aradillas-Lopez (Princeton)

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08 December 2005
TBA
Richard Smith (Cambridge)

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01 December 2005
TBA
Lian Hu (Leeds)

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24 November 2005
TBA
Markus Reiss (Berlin)

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17 November 2005
TBA
Stanley Zin (Carnegie Mellon University)

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10 November 2005
TBA
Stanley Zin (Carnegie Mellon University)

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03 November 2005
TBA
Stanley Zin (Carnegie Mellon University)

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27 October 2005
Local linear estimating equations: Uniform consistency and rates of convergence
Soren Fyodor Nielsen (Copenhagen)

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20 October 2005
Return Scambling and Realized Covariance
Kevin Sheppard (Oxford)

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13 October 2005
Efficient Wald Tests for Fractional Unit Roots
Ignacio Lobato (ITAM)

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06 October 2005
Model uncertainty and model averaging in VAR processes
Herman van Dijk (Amsterdam)

2004-2005

25 November 2004
TBA
Bas Werker (Tilburg University)

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18 November 2004
Asymptotic inference in a nonlinear co-integrated model.
P Jeganathan (Indian Statistical Institute and University of Michigan)

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11 November 2004
A stochastic recurrence equation approach to financial time series models.
Thomas Mikosch, joint with Daniel Straumann

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04 November 2004
Pooling Estimates with Different Rates of Convergence - A Minimum x2 Approach: With an Emphasis on a Social Interactions Model.
Lung-Fei Lee (Ohio State University)

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21 October 2004
GMM tests for SD efficiency of a given portfolio.
Thierry Post (EUR), joint with Philippe Versijp

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07 October 2004
TBA
Robert Taylor (CEP)

2003-2004

24 June 2004

Dummy Endogenous Variables in Weakly Separable Models
Edward J Vytlacil (Stanford University), joint with Nese Yildiz

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27 May 2004
tba
Yanqin Fan (Vanderbilt University)

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29 April 2004
Optimal Rank-based Tests for Sphericity
Marc Hallin (Universite Libre de Bruxelles), joint with Davy Paindaveine

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2001-2002

21 February 2002
Stationary test for Data with Missing Observations
Haruhisa Nishino (Chiba University)

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14 February 2002
Selection Model and Conditional Treatment Effects Including Endogenous Regressors
Arthur Lewbel (Boston College)

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07 February 2002
Gaussian Semiparametric Inference on Long-Memory in Stochastic Volatility Models
Josu Arteche (University of Bilbao)

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31 January 2002
Higher order properties of GMM and generalised empirical likelihood esitmators
Richard Smith (Cambridge)

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24 January 2002
Moments and Monetary Properties of Linear Conditional Heteroscedestricity Models
James Davidson (University of Cardiff)

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13 December 2001
Forecasting financial volatilities with extreme values: The conditional Autoregressive Range (CARR) model
Ray Chou (Academia Sinica)

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05 December 2001
Asymptotic for kernels smoothers in a class of non-standard curve estimation problems
Enno Mammen (Hidelberg University)

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29 November 2001
TBA
Steve Legbourne (Nottingham University)

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15 November 2001
Demand models for market level data
Peter Davis (MIT)

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01 November 2001
Some higher order asymptotic theory for empirical likelihood and empirical discrepancy statistics

Francesco Bravo (University of York)

11 October 2001
Order determination in general vector autoregression
Bent Nielsen (Oxford University)