Colloque CIREQ d'économétrie
CIREQ Econometrics Conference

Avancées récentes sur la méthode des moments
Recent Advances in the Method of Moments

27-28 avril / April 2018

Hôtel de l’Institut
3535, rue Saint-Denis, 6e étage, Montréal
salle / room Mont-Royal

Sous la direction de / Organized by :

Marine Carrasco (Université de Montréal, CIRANO, CIREQ)
Prosper Dovonon (Concordia University, CIRANO, CIREQ)

Support financier / Financial Support :

CIRANO Allier savoir et décision	Centre interuniversitaire de recherche en analyse des organisations
Canada Research Chairs / Chaires de recherche du Canada	la Chaire de recherche du Canada en économie de Russell Davidson / Russell Davidson’s Canada Research Chair in Economics
McGill	la Chaire William Dow d'économie politique de Jean-Marie Dufour / Jean-Marie Dufour’s William Dow Chair in Political Economy, McGill University

Vendredi, le 27 avril 2018 **Friday, April 27, 2018**

8:00-8:20 **Inscription et petit-déjeuner continental / Registration and continental breakfast**

8:20-8:30 **Accueil / Welcome**

8:30-10:00 **SESSION I – Président / Chair : Prosper DOVONON** (Concordia University, CIRANO, CIREQ)

Yuichi KITAMURA (Yale University), Taisuke Otsu (London School of Economics)
Robust Inference Under Moment Restrictions
Commentateur / Discussant : **Eric RENAULT** (Brown University)

Vadim MARMER (University of British Columbia), Donald Andrews (Yale University), Zhengfei Yu (University of Tsukuba)
On Optimal Inference in the Linear IV Model
Commentateur / Discussant : **Adam McCLOSKEY** (Brown University)

10:00-10:30 **Pause / Break**

10:30-12:00 **SESSION II – Président / Chair : Dalibor STEVANOVIC** (UQAM)

René GARCIA (Université de Montréal, CIRANO, CIREQ), Caio Almeida (FGV-EPGE), Kym Ardison (FGV-EPGE)
Nonparametric Assessment of Hedge Fund Performance
Commentateur / Discussant : **Guillaume ROUSSELLET** (McGill University)

Nikolay GOSPODINOV (Federal Reserve Bank of Atlanta), Esfandiar Maasoumi (Emory University)
General Aggregation of Misspecified Asset Pricing Models
Commentateur / Discussant : **Richard LUGER** (Université Laval)

12:00-13:30 **Lunch**

13:30-15:00 **SESSION III – Président / Chair : Xinton HAN** (Concordia University, CIREQ)

Dennis KRISTENSEN (University College London), Michael Creel (Barcelona Graduate School of Economics), Jiti Gao (Monash University), Han Hong (Stanford University)
Bayesian Indirect Inference and the ABC of GMM
Commentateur / Discussant : **William McCAUSLAND** (Université de Montréal, CIRANO, CIREQ)

Marine CARRASCO (Université de Montréal, CIRANO, CIREQ), Rachidi Kotchoni (Université Paris Nanterre)
Regularized Generalized Empirical Likelihood Estimators
Commentateur / Discussant : **Kirill EVDOKIMOV** (Princeton University)

15:00-15:30 **Pause / Break**

15:30-17:00 **SESSION IV – Président / Chair : Mathieu MARCOUX** (Université de Montréal, CIREQ)

Ismael MOURIFIÉ (University of Toronto), Lixiong Li (Pennsylvania State University), Désiré Kédagni (Pennsylvania State University)
Bounding Heterogenous Treatment Effects Under Moments Restrictions
Commentateur / Discussant : **Paul SCHRIMPF** (University of British Columbia)

Clément De CHAISEMARTIN (University of California, Santa Barbara), Xavier D'Haultfoeuille (ENSAE)
Double Fixed Effects Estimators with Heterogeneous Treatment Effects
Commentateur / Discussant : **Xintong HAN** (Concordia University)

17:00-18:30 **POSTER SESSION V**

Mehmet CANER (Ohio State University), Anders Bredahl Kock (Aarhus University)
De-Sparsified GMM

Pierre CHAUSSÉ (University of Waterloo), George Luta (Georgetown University)
Causal Inference Using Generalized Empirical Likelihood Methods

Prosper DOVONON (Concordia University,CIRANO, CIREQ), Eric Renault (Brown University)
GMM Overidentification Test Under First-Order Underidentification

Kirill EVDOKIMOV (Princeton University), Andrei Zeleneev (Princeton University)
Simple Semiparametric Estimation in Models with Measurement Errors

Xintong HAN (Concordia University, CIREQ)
A Two-Step Estimator for Structural Models Using Approximation

Denis KOJEVNIKOV (University of British Columbia), Vadim Marmer (University of British Columbia), Kyungchul Song (University of British Columbia)
Limit Theorems for Network Dependent Random Variables

N'Golo KONÉ (Université de Montréal, CIREQ), Marine Carrasco (Université de Montréal, CIRANO, CIREQ)
Test for Trading Costs Effect with Recursive Utility

Rachidi KOTCHONI (Université Paris Nanterre), Imane El-Ouadghiri (Pôle Universitaire Léonard de Vinci)
A Novel Approach to Detecting Jumps at High Frequency

William J. McCAUSLAND (Université de Montréal, CIRANO, CIREQ), Tony Marley (University of Victoria), Clintin Davis-Stober (University of Missouri)
Testing Axioms of Stochastic Discrete Choice Using Population Choice Probabilities

Andriy NORETS (Brown University), Justinas Pelenis (Institute for Advanced Studies, Vienna)
Adaptive Bayesian Estimation of Mixed Discrete-Continuous Distributions Under Smoothness and Sparsity

Piotr ORLOWSKI (HEC Montréal), Andras Sali (University of Lugano), Fabio Trojani (University of Geneva)
Arbitrage Free Dispersion

Thomas PARKER (University of Waterloo), Sergio Firpo (Insper), Antonio Galvao (University of Arizona), Martyna Kobus (Institute of Economics Polish Academy of Sciences), Pedro Rosa-Dias (Imperial College London)
Welfare-Based Ordering of Treatments

Denis PELLETIER (North Carolina State University), Wei Wei (Monash University)
A Stochastic Price Duration Model for Estimating High-Frequency Volatility

Thomas RUSSELL (University of Toronto)
Sharp Bounds on Functionals of the Joint Distribution

Yuanyuan WAN (University of Toronto), Ismael Mourifié (University of Toronto)
Identifying Marginal Treatment Effect with Imperfect Instruments

Abdellah ZALGHOUT (Carleton University), Jean-Marie Dufour (McGill University), Emmanuel Flachaire (Aix-Marseille Université), Lynda Khalaf (Carleton University)
The Two Sample Problem : Fieller's Method for Inequality Measures

18:45 **Souper de conférence** (sur invitation seulement) / **Conference dinner** (invitation only)

Samedi, le 28 avril 2018 — Saturday, April 28, 2018

8:30-9:00 **Inscription et petit-déjeuner continental / Registration and continental breakfast**

9:00-10:30 **SESSION VI – Présidente / Chair : Silvia GONÇALVES** (McGill University, CIRANO, CIREQ)

Timothy ARMSTRONG (Yale University), Michal Kolesár (Princeton University)
Finite-Sample Optimal Estimation and Inference on Average Treatment Effects Under Unconfoundedness
Commentateur / Discussant : **Yuanyuan WAN** (University of Toronto)

Matias CATTANEO (University of Michigan), Michael Janson (University of California, Berkeley), Xinwei Ma (University of Michigan)
Two-Step Estimation and Inference with Possibly Many Included Covariates
Commentateur / Discussant : **Mehmet CANER** (Ohio State University)

10:30-11:00 **Pause / Break**

11:00-12:30 **SESSION VII – Présidente / Chair : Pascale VALÉRY** (HEC Montréal)

Jean-Marie DUFOUR (McGill University, CIRANO, CIREQ), Nazmul Ahsan (McGill University)
Simple Estimators and Inference for Higher-Order Stochastic Volatility Models
Commentateur / Discussant : **Denis PELLETIER** (North Carolina State University)

Bertille ANTOINE (Simon Fraser University), Kevin Proulx (Brown University), Eric Renault (Brown University)
Pseudo-True SDFs in Conditional Asset Pricing Models
Commentateur / Discussant : **Rachidi KOTCHONI** (Université Paris Nanterre)

12:30-14:00 **Lunch**

14:00-15:30 **SESSION VIII – Président / Chair : Benoit PERRON** (Université de Montréal, CIRANO, CIREQ)

Anna SIMONI (ENSAE), Jean-Pierre Florens (Toulouse School of Economics)
Gaussian Processes and Bayesian Moment Estimation
Commentateur / Discussant : **Andriy NORETS** (Brown University)

Saraswata CHAUDHURI (McGill University)
Efficient Estimation in Sub and Full Populations with Monotonically Missing at Random Data
Commentateur / Discussant : **Thomas PARKER** (University of Waterloo)

15:30 **Clôture / Adjourn**