CIREQ Montreal Econometrics Conference
Advances in Microeconometrics

Montréal, 6-7 May 2022

Organizers: Saraswata Chaudhuri (Department of Economics, McGill University & CIREQ)
Victoria Zinde-Walsh (Department of Economics, McGill University & CIREQ)

CONFERENCE PROGRAM

* Presentations: 30 minutes; Questions from audience: 5 minutes

Friday, May 6, 2022

8:00 – 8:55: Continental Breakfast & Registration

8:50 – 9:00: Welcome

9:00 – 10:10: Session 1 - Chair: Marine Carrasco

Presenters:
- Andrew Chesher: "IV Methods for Tobit Models"
- Xiaohong Chen: "Adaptive Estimation and Uniform Confidence Bands for Nonparametric IV" (with T. Christensen and S. Kankanala)

10:10 – 10:35: Coffee Break

10:35 – 12:20: Session 2 - Chair: Jean-Marie Dufour

Presenters:
- Victoria Zinde-Walsh: "Wald Tests When Restrictions Are Locally Singular" (with J-M Dufour and E. Renault)
- Timothy Armstrong: "Bias-Aware Inference in Regularized Regression Models" (with M. Kolesár and S. Kwon)
- Shakeeb Khan:
  - (i) "On Optimal Set Estimation for Partially Identified Binary Choice Models" (with T. Komorova and D. Nekipelov)
  - (ii) "Estimating Monotone Index Models by Iterative Convex Optimization" (with X. Chen and E. Tamer)

12:20 – 14:00: Lunch

14:00 – 15:10: **Session 3 - Chair:** Silvia Gonçalves

Presenters:

- Koen Jochmans: “Bootstrap Inference for Fixed-Effect Models” (with A. Higgins)
- Yuya Sasaki: “Standard Errors for Two-Way Clustering with Serially Correlated Time Effects” (with H. D. Chiang and B. E Hansen)

15:10 – 15:35: **Coffee Break**

15:35 – 16:45: **Session 4 - Chair:** Prosper Dovonon

Presenters:

- Youngki Shin: “Fast and Robust Online Inference with Stochastic Gradient Descent via Random Scaling" (with S. Lee, Y. Liao and M. H. Seo)
- Vadim Marmer: “Bidders’ Informedness and Selective Entry in First-Price Auctions” (with J. Ma and P. Xu)

17:00 – 18:00: **Poster Session**

- Roy Allen: “Identification of Random Coefficient Latent Utility Models" (with J. Rehbeck)
- Toufik Bouezmarni: “Winners and Losers: Extended Lorenz Curves and Gini Coefficients for Possibly Negative Variables” (with J-M Dufour)
- Lucas Girard: “On the Construction of Nonasymptotic Confidence Intervals in Linear Models" (with A. Derumigny and Y. Guyonvarch)
- Xintong Han: “Multidimensional Non-Linear Pricing: Evidence from Energy Consumption with a Mixture Pricing Mechanism"
- Nail Kashaev: “Prices, Profits, and Production: Identification and Counterfactuals" (with V. Aguiar and R. Allen)
- Doosoo Kim: “Short Panel Data Quantile Regression Model with Sparse Correlated Effects"
- Mathieu Marcoux: “Sharp Test for Equilibrium Uniqueness in Discrete Games with Private Information and Common Knowledge Unobserved Heterogeneity"
- Patrick Richard: “Smoothed P-Values for End-of-Sample Tests"
- Masaya Takano: “Generalized C(α) Tests with Nonstandard Convergence Rates” (with J-M Dufour)
- Purevdorj Tuvaandorj: “A Robust Permutation Test for Subvector Inference in Linear Regressions” (with X. D’Haultfoeuille)

18:30: **Dinner** (invitation only)

Saturday, May 7, 2022

8:30 – 9:00: **Continental Breakfast & Registration**

9:00 – 10:10: **Session 5 - Chair:** Benoit Perron

Presenters:

- Christian Belzil: "The Evolution of Inequality in Higher Education Trajectories in the US" (with J. Hansen and X. Liu)
- Ivan Fernandez-Val: "Dynamic Heterogeneous Distribution Regression Panel Models, with an Application to Labor Income Processes" (with W. Y. Gao, Y. Liao and F. Vella)

10:10 – 10:35: **Coffee Break**

10:35 – 12:20: **Session 6 - Chair:** Russel Davidson

Presenters:

- Kevin Song: "Synthetic Decomposition for Ex Ante Policy Evaluation" (with N. Canen)
- Ismael Mouriffe: "Causal Effects in Matching Mechanism with Strategically Reported Preferences" (with M. Berthana, S. Gallegos and M. Luflade)
- Yuanyuan Wan: "Layered Policy Analysis in Program Evaluation Using the Marginal Treatment Effect" (with I. Mourifié)

12:20 – 1:50: **Lunch**