



# Colloque CIREQ Montréal d'économétrie CIREQ Montreal Econometrics Conference

## *Advances in Microeconometrics*

6-7 mai / May 2022

Hôtel de l'Institut  
3535, rue Saint-Denis, 6<sup>e</sup> étage / 6th floor, Montréal  
salle / room Mont-Royal

### **Sous la direction de / Organized by :**

Saraswata Chaudhuri (McGill University, CIREQ)  
Victoria Zinde-Walsh (McGill University, CIREQ)

### **Support financier / Financial Support :**

- Chaire de recherche du Canada en économie de Russell Davidson / Russell Davidson's Canada Research Chair in Economics;
- Chaire William Dow d'économie politique de Jean-Marie Dufour / Jean-Marie Dufour's William Dow Chair in Political Economy, McGill University.

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

**8:00 - 8:55**      **Inscription et petit-déjeuner continental / Registration and continental breakfast**

**8:55 - 9:00**      **Accueil / Welcome**

**9:00 - 10:10**    **SESSION I – Présidente / Chair : Marine Carrasco** (Université de Montréal, CIRANO, CIREQ)

- **Andrew Chesher** (University College London)  
*IV Methods for Tobit Models*
- **Xiaohong Chen** (Yale University)  
*Adaptive Estimation and Uniform Confidence Bands for Nonparametric IV* (avec / with T. Christensen (New York University) & S. Kankanala (Yale University))

**10:10 - 10:35**    **Pause / Break**

**10:35 - 12:20**   **SESSION II – Président / Chair : Jean-Marie Dufour** (McGill University, CIRANO, CIREQ)

- **Victoria Zinde-Walsh** (McGill University, CIREQ)  
*Wald Tests When Restrictions Are Locally Singular* (avec / with J.-M. Dufour (McGill University, CIRANO, CIREQ) & E. Renault (University of Warwick & CIREQ))
- **Timothy Armstrong** (University of Southern California, Dornsife)  
*Bias-Aware Inference in Regularized Regression Models* (avec / with M. Kolesár (Princeton University & S. Kwon (Yale University))
- **Shakeeb Khan** (Boston College)
  - (i) *On Optimal Set Estimation for Partially Identified Binary Choice Models* (avec / with T. Komarova (London School of Economics) & D. Nekipelov (University of Virginia))
  - (ii) *Estimating Monotone Index Models by Iterative Convex Optimization* (avec / with X. Chen (Yale University) & E. Tamer (Harvard University))

**12:20 - 14:00**    **Lunch**

**14:00 - 15:10**   **SESSION III – Présidente – Chair : Silvia Gonçalves** (McGill University, CIRANO, CIREQ)

- **Koen Jochmans** (University of Cambridge & TSE)  
*Bootstrap Inference for Fixed-Effect Models* (avec / with A. Higgins (University of Cambridge))
- **Yuya Sasaki** (Vanderbilt University)  
*Standard Errors for Two-Way Clustering with Serially Correlated Time Effects* (avec / with H.D. Chiang (University of Wisconsin-Madison) & B.E. Hansen (University of Wisconsin-Madison))

**15:10 - 15:35**    **Pause / Break**

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**15:35 - 16:45** SESSION IV – Président / Chair : Prosper Dovonon (Concordia University, CIRANO, CIREQ)

- **Youngki Shin** (McMaster University)  
*Fast and Robust Online Inference with Stochastic Gradient Descent via Random Scaling* (avec / with S. Lee (Columbia University), Y. Liao (Rutgers University) & M. H. Seo (Seoul National University))
- **Vadim Marmer** (University of British Columbia)  
*Bidders' Informedness and Selective Entry in First-Price Auctions* (avec / with J. Ma (Renmin University of China) & P. Xu (University of Hong Kong))

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

- **Roy Allen** (Western University) : *Identification of Random Coefficient Latent Utility Models* (avec / with J. Rehbeck (The Ohio State University))
- **Touafik Bouezmarni** (Université de Sherbrooke) : *Winners and Losers: Extended Lorenz Curves and Gini Coefficients for Possibly Negative Variables* (avec / with J.-M. Dufour (McGill University, CIRANO, CIREQ))
- **Lucas Girard** (CREST-ENSAE) : *On the Construction of Nonasymptotic Confidence Intervals in Linear Models* (avec / with A. Derumigny (Delft University of Technology) & Y. Guyonvarch (CREST-ENSAE))
- **Xintong Han** (Concordia University, CIREQ) : *Multidimensional Non-Linear Pricing: Evidence from Energy Consumption with a Mixture Pricing Mechanism*
- **Nail Kashaev** (Western University) : *Prices, Profits, and Production: Identification and Counterfactuals* (avec with V. Aguiar (Western University) & R. Allen (Western University))
- **Doosoo Kim** (Ryerson University) : *Uniformly Efficient Semiparametric Difference-in-differences Estimation of Quantile Treatment Effect*
- **Mathieu Marcoux** (Université de Montréal, CIREQ) : *Sharp Test for Equilibrium Uniqueness in Discrete Games with Private Information and Common Knowledge Unobserved Heterogeneity*
- **Patrick Richard** (Université de Sherbrooke, CIREQ) : *Smoothed P-Values for End-of-Sample Tests*
- **Masaya Takano** (McGill University, CIREQ) : *Generalized  $C(\alpha)$  Tests with Nonstandard Convergence Rates* (avec / with J.-M. Dufour (McGill University, CIRANO, CIREQ))
- **Purevdorj Tuvaandorj** (York University) : *A Robust Permutation Test for Subvector Inference in Linear Regressions* (avec / with X. D'Haultfoeuille (CREST-ENSAE))

**18:30** Dîner de conférence / Conference Dinner (*sur invitation seulement / invitation only*)

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**8:30 - 9:00**    **Petit-déjeuner continental / Continental breakfast**

**9:00 - 10:10**    **SESSION VI – Président / Chair : Benoit Perron** (Université de Montréal, CIRANO, CIREQ)

- **Christian Belzil** (CREST, École Polytechnique)  
*The Evolution of Inequality in Higher Education Trajectories in the US* (avec / with J. Hansen (Concordia University, CIRANO, CIREQ, IZA) & X. Liu (Concordia University))
- **Ivan Fernandez-Val** (Boston University)  
*Dynamic Heterogeneous Distribution Regression Panel Models, with an Application to Labor Income Processes* (avec / with W.Y. Gao (University of Pennsylvania), Y. Liao (Rutgers School of Arts and Sciences) & F. Vella (Georgetown University))

**10:10 - 10:35**    **Pause / Break**

**10:35 - 12:20**    **SESSION VII – Président / Chair : Russell Davidson** (McGill University, CIREQ)

- **Kevin Song** (University of British Columbia)  
*Synthetic Decomposition for Ex Ante Policy Evaluation* (avec / with N. Canen (University of Houston))
- **Ismael Mourifié** (University of Toronto)  
*Causal Effects in Matching Mechanism with Strategically Reported Preferences* (avec / with M. Berthana (University of Notre-Dame), S. Gallegos (UAI Business School) & M. Luflade (University of Pennsylvania))
- **Ismael Mourifié** (University of Toronto)  
*Layered Policy Analysis in Program Evaluation Using the Marginal Treatment Effect* (avec / with Y. Wan (University of Toronto))  
*\* Modification au programme: Ismael Mourifié présentera à la place de Yuanyuan Wan. / Program Change: Ismael Mourifié will be presenting instead of Yuanyuan Wan.*

**12:20 - 14:00**    **Lunch**

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