CIREQ

Centre interuniversitaire de recherche en économie quantitative

Colloque CIREQ d'économétrie 2023
CIREQ Econometrics Conference 2023

Recent Developments in Econometrics

5-6 mai / May 2023

Hôtel de l'ITHQ
3535, rue Saint-Denis
6ième étage / 6th floor
Montréal (Québec) H2X 3P1

Sous la direction de / Organized by

Marine Carrasco (Université de Montréal, CIRANO & CIREQ)

Sílvia Gonçalves (McGill University, CIRANO & CIREQ)

PROGRAMME / PROGRAM

Vendredi, le 5 mai 2023 / Friday, May 5, 2023

8:30 - 8:55 Inscription & petit-déjeuner continental / Registration and continental breakfast

8:55 - 9:00 Accueil / Welcome

SESSION I - Président / Chair : Chris Muris (McMaster University)

9:00 - 9:30 Désiré Kédagni (University of North Carolina, Chapel Hill)
Generalized Difference-in-Differences Models : Robust Bounds

9:30 - 10:00 Kaspar Wuthrich (University of California, San Diego)
Selection and Parallel Trends

10:00 - 10:30 Jeffrey Wooldridge (Michigan State University)
Some Recent Advances in Difference-in-Difference with Staggered Interventions

10:30 - 11:00 Pause / Break

SESSION II - Président / Chair : Benoit Perron (Université de Montréal)

11:00 - 11:30 Max Tabord-Meehan (University of Chicago)
Inference in Cluster Randomized Experiments with Matched Pairs

11:30 - 12:00 Konrad Menzel (New York University)
Transfer Estimates for Causal Effects across Heterogeneous Clusters

12:00 - 13:30 Lunch

SESSION III - Président / Chair : Simon van Norden (HÉC Montréal)

13:30 - 14:00 Yiru Wang (University of Pittsburgh)
Local Projections in Unstable Environments : How Effective is Fiscal Policy?

14:00 - 14:30 Ana Maria Herrera (University of Kentucky) avec / with Sílvia Gonçalves (McGill University), Lutz Kilian (Federal Reserve Bank of Dallas) & Elena Pesavento (Emory University)
State-Dependent Impulse Response Functions

~~14:30 - 15:00 Atsushi Inoue (Vanderbilt University) avec / with Lutz Kilian (Federal Reserve Bank of Dallas) & Zizheng Luo (Vanderbilt University)~~
~~*Uniform Inference in Vector Autoregressive Models*~~

14:30 - 15:30 Pause prolongée en raison de l'annulation de la présentation d'Atsushi Inoue lors de la session précédente. / Break extended due to the cancellation of Atsushi Inoue's presentation in the previous session.

SESSION IV - Président / Chair : Youngki Shin (McMaster University)

15:30 - 16:00 Yong Cai (Northwestern University) avec / with Eric Auerbach (Northwestern University)
Heterogeneous Treatment Effects for Networks, Panels, and Other Outcome Matrices

16:00 - 16:30 Irene Botosaru (McMaster University) avec / with Chris Muris (McMaster University)
Identification of Time-Varying Counterfactual Parameters in Nonlinear Panel Models

POSTER SESSION V

16:45 - 18:00 Firmin Ayivodji (Université de Montréal)
Measuring and Forecasting Macroeconomic Variables with Newspaper Text

David Benatia (HÉC Montréal)
Dealing with Logs and Zeros in Regression Models

François-Michel Boire (HÉC Montréal)
Capital Structure Modelling with Dynamic Programming under Alternative Processes

Julia Koh (McGill University) avec / with Sílvia Gonçalves (McGill University) & Benoit Perron (Université de Montréal)
Bootstrap Inference for Group Factor Models

Raphaël Langevin (McGill University)
Consistent Estimation of Finite Mixtures : An Application to Latent Group Panel Structures

Debora Loccisano (Carleton University) avec / with Lynda Khalaf (Carleton University) & Arturo Leccadito (University of Calabria)
Predictive Identification Robust Confidence Sets with Application to Tail Risk Measures

Yang Lu (Concordia University)
Partial Observability of Volatility Matrices : Identification and Covolatilities Imputation

Cheikh Nokho (Université de Montréal)
Assessing and Comparing Linear and Non-Linear Misspecified Asset Pricing Models with Many Assets

Rosnel Sessinou (HÉC Montréal)
Precision Least Squares : Estimation and Inference in High-Dimensional Linear Regression Models

Endong Wang (McGill University) avec / with Jean-Marie Dufour (McGill University)
Intervention Analysis, Causality and Generalized Impulse Responses in VAR Models : Theory and Inference

Edoardo Zanelli (University of Bologna)
Bootstrapping Stochastic Time-Varying Coefficient Models

Samedi, le 6 mai 2023 / Saturday, May 6, 2023

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

SESSION VI - Président / Chair : David Benatia (HÉC Montréal)

9:00 - 9:30 Ashesh Rambachan (MIT)
Counterfactual Risk Assessments under Unmeasured Confounding

9:30 - 10:00 Jiaying Gu (University of Toronto) avec / with Thomas Russell (Carleton University)
A Dual Approach to Robust Counterfactuals

10:00 - 10:30 Jean-Marie Dufour (McGill University) avec / with Md. Nazmul Ahsan (McGill University)
Practical Estimation Methods for High-Dimensional Multivariate Stochastic Volatility Models

10:30 - 11:00 Pause / Break

SESSION VII - Président / Chair : Saraswata Chaudhuri (McGill University)

11:00 - 11:30 Jean-Jacques Forneron (Boston University)
Noisy, Non-Smooth, Non-Convex Estimation of Moment Condition Models

11:30 - 12:00 Prosper Dovonon (Concordia University) avec / with Nikolay Gospodinov (Federal Reserve Bank of Atlanta)
Consistent Specification Testing with Irrelevant Instruments

12:00 - 12:30 Marine Carrasco (Université de Montréal) avec / with Dante Amengual (CEMFI), Xinyue Bei (Duke University) & Enrique Sentana (CEMFI)
Score-Type Tests for Normal Mixtures

12:30 - 14:00 Lunch

14:00 Fin / Adjourn

Support financier / Financial Support

Les organisateurs souhaitent remercier les contributeurs suivants pour leur support financier : / The organizers wish to thank the following sponsors for their financial support :

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