CIREQ
Centre interuniversitaire de recherche
en économie quantitative

Colloque CIREQ d'économétrie 2025
2025 CIREQ Econometrics Conference

Recent Developments in Identification and Inference

18-19 avril / April 2025

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

Sous la direction de / Organized by

Prosper Dovonon (Concordia U., CIRANO & CIREQ)
Max Lesellier (U. de Montréal)
Mathieu Marcoux (U. de Montréal, CIRANO & CIREQ)
Ismael Mourifié (Washington U. in St. Louis)
Thomas Russell (Carleton U.)

PROGRAMME / PROGRAM

Vendredi 18 avril 2025 / Friday, April 18, 2025

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

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

SESSION I - Président / Chair : Mathieu Marcoux (U. de Montréal)

9:00 - 9:30 Áureo de Paula (University College London)
Production Function Estimation Using Subjective Expectations Data
(avec/with Agnes Norris Keiller & John Van Reenen)

9:30 - 10:00 Xinyue Bei (University of Texas at Austin)
Inference on Union Bounds

10:00 - 10:30 Sid Kankanala (Chicago Booth)
Quasi-Bayes in Conditional Moment Restriction Models

10:30 - 11:00 Pause / Break

SESSION II - Président / Chair : Prosper Dovonon (Concordia U.)

11:00 - 11:30 Petra Todd (University of Pennsylvania)
If at First You Don't Succeed: A Dynamic Evaluation of Grade Retention
(avec/with Emilio Borghesan & Hugo Reis)

11:30 - 12:00 Max Lesselier (Université de Montréal)
A Most Powerful Moment-Based Test on the Distribution of Random Coefficients
(avec/with Hippolyte Boucher & Gökçe Gökkoça)

12:00 - 13:30 Lunch

SESSION III - Président / Chair : Max Lesellier (U. de Montréal)

13:30 - 14:00 Guillaume Pouliot (Chicago Harris)
Placebo Tests Done Right

14:00 - 14:30 Ismael Mourifié (Washington University St-Louis)
Robust Counterfactuals in Centralized School Choice Systems
(avec/with Lixiong Li)

14:30 - 15:00 Pause / Break

SESSION IV - Président / Chair : René Garcia (U. de Montréal)

15:00 - 15:30 Karun Adusumili (University of Pennsylvania)
Empirical Bayes for Compound Adaptive Experiments
(avec/with Jiaying Gu & Junfan Tao)

15:30 - 16:00 Louise Laage (Georgetown University)
Estimating Stochastic Block Models in the Presence of Covariates
(avec/with Yuichi Kitamura)

POSTER SESSION V
16:15 - 17:30

Meriam Arifa (Concordia University)
Bootstrapping Robust Estimators of Time Dependent Moment Condition Models

Antoine Djogbenou (York University)
Rolling Window Selection in FAR Models with Structural Instabilities

Olivia Jiang (University of Ottawa)
Counterfactual Identification in Partially Identified Ordered Choice Models

Ionеs Kelanemer Holban (McGill University)
Impulse Response Quantiles

Chenyue Liu (University of Toronto)
Identifying Local Quantile Treatment Effects With an Invalid "Instrument"

Anicet Nzeukoc (Université de Montréal)
Instrumental Variable Estimation of Risk-Neutral Density in Functional Linear Models

Gabriel Rodriguez-Rondon (McGill University)
Monte Carlo Likelihood Ratio Tests for Markov Switching Models (avec/with Jean-Marie Dufour)

Sidi Sawadogo (Université de Montréal)
Efficient and Debiased Estimation of Dynamic Discrete Choice Models

Adrian Schroeder (University of Toronto)
Dynamic Factor Binary Panels: Identification and Particle Filter Estimation

Amal Sere (Université de Montréal)
Estimation of Demand with Market-Level Data in the Case of Decreasing Block Pricing

Atom Vayalinkal (University of Toronto)
Many Treatments, Some Instruments: Sharp Identification and Specification Testing in Treatment Selection Models

Endong Wang (McGill University)
Structural Counterfactual Analysis in Macroeconomics: Theory and Inference

Samedi 19 avril 2025 / Saturday, April 19, 2025

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

SESSION VI - Président / Chair : Ismael Mourifié (Washington U. in St. Louis)

9:00 - 9:30 Timothy Christensen (Yale University)
Inference for Regression with Variables Generated by AI or Machine Learning
(avec/with Laura Battaglia, Stephen Hansen & Szymon Sacher)

9:30 - 10:00 Dongwoo Kim (Simon Fraser University)
Point-Identifying Semiparametric Sample Selection Models with No Excluded Variable
(avec/with Young Jun Lee)

10:00 - 10:30 Andrew Chesher (University College London)
Robust Analysis of Short Panels: Breaking Free from Logistic Shackles
(avec/with Adam Rosen & Yuanqi Zhang)

10:30 - 11:00 Pause / Break

SESSION VII - Président / Chair : Thomas Russell (Carleton U.)

11:00 - 11:30 Marine Carrasco (Université de Montréal)
Partial Least-Squares for Instrumental Variable Estimation with Many Instruments
(avec/with Saraswata Chaudhuri)

11:30 - 12:00 Kevin Dano (Princeton University)
Moment Restrictions in Nonlinear Panel Data Models with Feedback
(avec/with Stéphane Bonhomme & Bryan S. Graham)

12:00 - 13:30 Lunch

13:30 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:

Carleton University, Department of Economics

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Concordia University Research Chair in Econometrics, Prosper Dovonon

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