New York Camp Econometrics XVIII
Mirror Lake Inn, Lake Placid, NY
April 26-28, 2024

Friday, April 26, 2024

Session I: 4:00-5:40 p.m., **James G. MacKinnon** (Queen's University), **Chair**

4:00-4:25 p.m.
1. “Binary Choice with Asymmetric Loss in a Data-Rich Environment: Theory and an Application to Racial Justice,” **Andrii Babii** (UNC Chapel Hill), Xi Chen, Eric Ghysels, and Rohit Kumar.

4:25-4:50 p.m.
2. “How Much Should We Trust Observational Estimates? Accumulating Evidence Using Randomized Controlled Trials with Imperfect Compliance,” David Rhys Bernard, Gharad Bryan, Sylvain Chabé-Ferret, Jonathan de Quidt, **Jasmin Claire Fliegner** (University of Manchester) and Roland Rathelot.

4:50-5:15 p.m.
3. “Occasionally Misspecified,” **Jean-Jacques Forneron** (Boston University).

5:15-5:40 p.m.
4. “A Note on Minimax Regret Rules with Multiple Treatments in Finite Samples,” Haoning Chen and **Patrik Guggenberger** (Pennsylvania State University).

Poster Session 6:10-7:10 p.m.

5. “Forecasting Economic Time Series in Presence of Weak Factors: Multiple Supervised Learning-Based Approach,” Ulrich Hounyo and **Zhendong Li** (University at Albany, SUNY).

6. “Instrumental Variables with Multiple Time Periods: A Design-Based Approach,” **Pedro Picchetti** (INSPER, Brazil).

7. “Identification and Estimation of Multinomial Logit Models with Finite Mixtures,” **Dingyi Li** (Cornell University).

8. “Causal Inference Under Endogenous Network Interference,” **Kensuke Sakamoto** (University of Wisconsin-Madison).

9. “Beyond Sparsity: Local Projections Inference with High-Dimensional Covariates,” **Jooyoung Cha** (Vanderbilt University).

10. “Last Ditch to Defend Democracy? Effects of the 2019 Hong Kong ANTI-ELAB Protest on District Council Elections,” **Shuo Zhang** (Syracuse University).

11. “Monte Carlo Likelihood Ratio Tests for Markov Switching Models,” **Gabriel Rodriguez Rondon** (McGill University) and Jean-Marie Dufour.

12. “Performance Guarantees for Score-Driven Filters,” **Simon Donker van Heel** (Erasmus University Rotterdam and the Tinbergen Institute), Rutger-Jan Lange, Dick van Dijk, Bram van Os

13. “Online Inference for Synthetic Control,” **Sam van Meer** (Erasmus University Rotterdam and the Tinbergen Institute) and Nick Koning.

Saturday, April 27, 2024

8:00-9:00 a.m. Breakfast

Session I: 9:00 a.m.-10:30 a.m.

9:00-10:00 a.m.

Welcoming Remarks: **Badi H. Baltagi**, (Syracuse University) **Chair**

***Keynote Address*: Bo Honore, Princeton University, Department of Economics Class of 1913 Professor of Political Economy, Professor of Economics**

1. “Recent Advances in the Estimation of Nonlinear Panel Data Models”

10:00-10:30 a.m.
2. “GMM Estimation of Panel Data Models with a Component Specific Higher Order Network Structure,” Badi H. Baltagi, **Peter H. Egger** (ETH Zurich, CEPR, CESifo, GEP) and Michaela Kesina.

10:30-11:00 a.m.: Coffee break.

Session II: 11:00 a.m.-12:15 p.m. **Chihwa Kao** (University of Connecticut), **Chair**

11:00-11:25 a.m.
3. “Reliable Wild Bootstrap Inference with Multiway Clustering,” **Ulrich Hounyo** (University at Albany) and Jiahao Lin.

11:25-11:50 p.m.
4. “Cluster-Robust Jackknife and Bootstrap Inference for Binary Response Models,” **James G. MacKinnon** (Queen’s University), Morten Ørregaard Nielsen, and Matthew D. Webb.

11:50-12:15 p.m.
5. “Bootstrap Inference for Group Factor Models,” Silvia Goncalves, Julia Koh and **Benoit Perron** (Universite de Montreal).

12:15-1:45 p.m.: Lunch

Session III: 1:45-3:00 p.m., **Kajal Lahiri (**University at Albany, SUNY), Chair

1:45-2:10 p.m.
6. “Quantile Approach to Intertemporal Consumption with Multiple Assets,” Luciano de Castro, **Antonio F. Galvao (**Michigan State University), and Hirofumi Ota.

2:10-2:35 p.m.
7. “Inference for Interval-Identified Parameters Selected from an Estimated Set,” Sukjin Han and **Adam McCloskey** (University of Colorado-Boulder).

2:35-3:00 p.m.
8. “Difference-in-Differences Estimators with Repeated Cross-Sections, Staggered Timing, and Heterogeneous Treatment Effects,” **Partha Deb** (Hunter College and NBER), Edward C. Norton, Jeffrey M. Wooldridge and Jeffrey E. Zabel.

3:00-3:30 p.m.: Coffee break.

Session IV 3:30-4:45 p.m., **Lynda Khalaf** (Carleton University)

3:30-3:55 p.m.
9. “On the Estimation of Nonneutral Production Technologies without Separability**,”** Shunan Zhao (Oakland University), Emir Malikov (University of Nevada, Las Vegas) and **Subal Kumbhakar** (Binghamton University-SUNY).

3:55-4:20 p.m.
10. “(Don’t) Walk this Way: The Econometrics of Crosswalks,” **Daniel L. Millimet** (Southern Methodist University & IZA).

4:20-4:45 p.m.
11. “Direct and Indirect Impacts of Natural Disasters on Banks: A Spatial Framework,” James R. Barth, Qinyou Hu, **Robin Sickles** (Rice University), Yanfei Sun and Xiaoyu Yu.

Session V 4:45-6:00 p.m., **Antonio F. Galvao (**Michigan State University), Chair

4:45-5:10 p.m.
12. “Robust Caliper Tests,” **Nikolay Kudrin** (Queen's University).

5:10-5:35 p.m.
13. “Low CPU Cost Semiparametric Estimation,” Eduardo Garcia, Steven Stern and **Nese Yildiz** (University of Rochester).

5:35-6:00 p.m.
14. “Newton Raphson Method for Matrix Completion,” Liangjun Su and **Fa Wang** (Peking University).

6:30-9:00 p.m.: Dinner

Sunday, April 28, 2024

8:00-9:00 a.m.: Breakfast

Session V 9:00-10:15 p.m., **Bo Honore** (Princeton University), Chair

9:00-9:25 a.m.
1. “Fixed-T Common Correlated Effects for Dynamic Models,” **Nicholas L. Brown** (Queen’s University) and Joakim Westerlund.

9:25-9:50 a.m.
2. “A FPT based LM for Cross-sectional Dependence in Large Panel Data Models with Serial Correlation,” Ulrich Hounyo, **Chihwa Kao** (University of Connecticut), and Min Seong Kim.

9:50-10:15 a.m.
3. “Combining p-Values in Panels,” Alain Pirotte, Lars Spreng and **Giovanni Urga (**Bayes Business School).

10:15-10:45 a.m.: Coffee break.

Session VI 10:45 a.m.-12:25 p.m., **Robin Sickles** (Rice University), **Chair**

10:45-11:10 a.m.
4. “Inference in Auctions with Many Bidders Using Transaction Prices,” Federico A. Bugni and **Yulong Wang** (Syracuse University).

11:10-11:35 a.m.
5. “Don’t Know! Don’t Care? We Should! Gender Differences on “Don’t Know” Responses in Digital and financial Literacy Questions,” Kim P. Huynh (Bank of Canada), and **Marcel Voia** (Laboratoire d’Economie d’Orleans and University of Bucharest).

11:35-12:00 p.m.
6. “Predictive identification Robust Confidence Sets with Application to Tail Risk Measures,” **Lynda Khalaf** (Carleton University), Arturo Leccadito and Debora Loccisano.

12:00-12:25 p.m.
7. “An On-line Predictive Test for the Common Break,” Cindy S.H. Wang, **Rui Fan** (Rensselaer Polytechnic Institute), and Yimeng Xie.

12:25 p.m.: Lunch

Conference closes.

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