New York Camp Econometrics XX

Mirror Lake Inn, Lake Placid, NY

April 24-26, 2026

Friday, April 24, 2026

Session I: 4:00-5:40 p.m., **Kajal Lahiri** (University at Albany, SUNY), **Chair**
Location: Wikoff Room

4:00-4:25 p.m.
1. "On Minimax Regret Rules with Pilot Data," Patrik Guggenberger and **Jiaqi Huang** (Pennsylvania State University).

4:25-4:50 p.m.
2. "Extrapolating LATE with Weak IVs," **Muyang Ren** (University of Tennessee).

4:50-5:15 p.m.
3. "Orthogonalized Synthetic Controls," **Joseph Fry** (Rutgers University).

5:15-5:40 p.m.
4. "A Fool's Errand? The Inverse Productivity Relationship Reconsidered," Ling Yao and **Marc F. Bellemare** (University of Minnesota).

Poster Session 6:10-7:10 p.m.
Location: Wikoff Room

1. "Robust Inference for Conditional Z-Estimation via Distributional Nearest Neighbors," **Jakob R. Juergens** (University of Wisconsin – Madison).

2. "Estimation of Average Partial Effects in Short-T Panel Dara When Individual-Specific Slopes Are Not Identified," **Christina Maschmann** and Simon Reese (Lund University).

3. "Gaussian Approximation for High Dimensional Network Dependent Random Variables," **Baoning Zheng** (Vanderbilt University).

4. “Endogenous Quantile Regression with Measurement Error in Dependent Variable,” **Xuanjing Su** (University of Wisconsin – Madison).

5. “Subsampling Under Two-way Clustering with Serial Correlation,” **Haonan Miao** (University of Wisconsin – Madison).

6. “Spatial Dynamic Panel Data Model with Interactive Fixed Effects and Time-Variant Endogenous Spatial Weight Matrices,” Badi H. Baltagi and **Junjie Shu** (Syracuse University).

7. “Efficient Estimation in Difference-in-Differences Designs with Staggered Entry and Exit in the Presence of Serial Correlation and Time-Varying Variances,” Jingyue Cui and **Jeffrey M. Wooldridge** (Michigan State University).

8. “A Simple and Powerful Diagnostic Test for Binary Choice Models,” Ting Ji, Laura Liu, Yulong Wang and **Jiahe Xing** (Syracuse University).

9. “Network Bootstrap via Sampled Subgraphs,” **Lin Chen** (Vanderbilt University).

10. “Identifying Treatment and Spillover Effects with Synthetic Parallel Trends,” **Shengbin Wei** (Boston College).

11. “Regression Adjustment for the Local Average Treatment Effect in Randomized Experiments,” **Haruo Kakehi** (University of Wisconsin – Madison).

12. “Multiscale Comparison of Nonparametric Trending Coefficients,” Marina Khismatullina and **Bernhard van der Sluis** (Erasmus University).

13. “The Arbitrage-free Valuation of Durable Assets and Related Real Options,” Robert A. Jarrow, Crocker H. Liu and **Motoyuki Yoshihara** (Cornell University).

Saturday, April 25, 2026

8:00-9:00 a.m.: Breakfast
Location: Wikoff Room

Session I: 9:00 a.m.-10:30 a.m.
Location: Wikoff Room

9:00-10:00 a.m.

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

***Keynote Address*: Jeffrey Wooldridge, Walter Adams Distinguished Faculty Fellow in Economics and University Distinguished Professor Department of Economics, Michigan State University**

1. "A Heterogeneous Slopes Approach to Difference-in-Differences with Non-Binary Treatments"

10:00-10:25 a.m.
2. "More Powerful Difference-in-Difference," **Saraswata Chaudhuri** and Yang Ning (McGill University).

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

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

11:00-11:25 a.m.
3. "Robust Two-Sample Mean Inference under Serial Dependence," **Ulrich Hounyo** (University at Albany, SUNY) and Min Seong Kim.

11:25-11:50 a.m.
4. "Cross-Fitting-Free Debiased Machine Learning with Multiway Dependence," Kaicheng Chen and **Harold D. Chiang** (University of Wisconsin – Madison).

11:50 a.m.-12:15 p.m.
5. "Mixed LR-$C(\boldsymbol{\alpha})$-type Tests for Irregular Hypotheses, General Criterion Functions and Misspecified Models," **Jean-Marie Dufour** (McGill University) and Purevdorj Tuvaandorj.

12:15-1:45 p.m.: Lunch
Location: The View

Session III: 1:45-3:00 p.m., **Daniel L. Millimet** (Southern Methodist University), **Chair**
Location: Wikoff Room

1:45-2:10 p.m.
6. "Panel Quantile Regression with Common Shocks," Harold D. Chiang, Antonio F. Galvao and **Chia-Min Wei** (University of Wisconsin – Madison).

2:10-2:35 p.m.
7. "Almost Uniform Bias Correction for Persistent Panel Local Projections," Geert Dhaene and **Arturas Juodis** (University of Amsterdam and Tinbergen Institute).

2:35-3:00 p.m.
8. “The Multiway Mundlak Estimator in Unbalanced Panels,” **Benjamin O. Harrison** (Emory University), Gustavo Canavire Bacarreza, David Jacho-Chavez and Fernando Rios-Avila.

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

Session IV: 3:30-4:45 p.m., **Jean-Marie Dufour** (McGill University), **Chair**
Location: Wikoff Room

3:30-3:55 p.m.
9. “I Am So Tired! I Don’t Know What to Do! Survey Fatigue and Financial Literacy: Results from a Randomized Experiment,” Anna Chernesky, **Kim P. Huynh** (Indiana University and the Laboratoire d’Économie d’Orléans), and Marcel Voia.

3:55-4:20 p.m.
10. “Reconsidering the Case for Composite Indices: With Applications in Political Economy,” **Daniel L. Millimet** (Southern Methodist University) and Alfredo R. Paloyo.

4:20-4:45 p.m.
11. “Three-Way Random Effects Stochastic Frontier Model,” Levent Kutlu and **Robin Sickles** (Rice University).

Session V: 4:45-5:35 p.m., **Antonio F. Galvao** (Michigan State University), **Chair**
Location: Wikoff Room

4:45-5:10 p.m.
12. “Unconditional Randomization Tests for Interference,” **Liang Zhong** (The University of Hong Kong).

5:10-5:35 p.m.
13. “Network formation with Multidimensional Unobserved Heterogeneity**,”** Jun Sung Kim and **Suyong Song** (University of Iowa).

6:30-7:30 p.m.: Cocktail Hour
Location: Wikoff Room

7:30-9:00 p.m.: Dinner
Location: Wikoff Room

Sunday, April 26, 2026

8:00-9:00 a.m.: Breakfast
Location: Wikoff Room

Session V 9:00-10:15 a.m., **Jeffrey Wooldridge**, (Michigan State University), Chair
Location: Wikoff Room

9:00-9:25 a.m.
1.“Distributional Robustness Optimization in Asset Pricing Models,” **Huarui Jing** (The University of the South) and Chihwa Kao.

9:25-9:50 a.m.
2. “Causal Effects of Financial Deregulation on Bank Risk: Insights from Double Machine Learning with Panel Data,” **Ali Habibnia** (Virginia Tech) and Gaurav Shah.

9:50-10:15 a.m.
3. “A New Neyman-orthogonal Estimator for the Coefficients of Interest in a High-Dimensional Ordinal Logit Model,” **David M. Drukker** (Clemson University), Christan Raschke and Amelia Salazar.

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

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

10:45-11:10 a.m.
4. “Estimating Export-productivity Cutoff Contours with Profit Data: A Novel Threshold Estimation Approach,” Peter H. Egger and **Yulong Wang** (Lehigh University).

11:10-11:35 a.m.
5. “Spectral Consistency of Pooled Tapered Autocovariance Estimators in Large Panel Models,” **Chihwa Kao** (University of Connecticut).

11:35 a.m.-12:00 p.m.
6. “Accounting for Ties in the Cox Model Using Profile Empirical Likelihood,” **Jan Ondrich** (Syracuse University).

12:00-12:25 p.m.
7. “Quantile Regression Approach to Study Risk Heterogeneity in Purchasing Managers’ Index PMI as a Business Cycle Indicator,” Karan Bhasin, Tao Chen and **Kajal Lahiri** (University at Albany, SUNY).

12:25 p.m.: Lunch
Location: Wikoff Room

Conference closes.

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