

New York Camp Econometrics XV
Virtual via Zoom
April 10-11, 2021
Program Agenda

Saturday, April 10, 2021

Session I: 9:00-10:25 a.m.

9:00-9:05 a.m.

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

9:05-10:00 a.m.

Key Note Address: **Jeffrey M. Wooldridge** (Michigan State University), Department of Economics, *University Distinguished Professor*

1. "Two-Way Fixed Effects, the Two-Way Mundlak Regression, and Event Study Estimators"

10:00-10:25 a.m.

2. "Disequilibrium Play in Tennis," Axel Anderson, Jeremy Rosen, **John Rust** (Georgetown University) and Kin-Ping Wong.

10:25-10:50 a.m.: Coffee break, zoom break out rooms available.

Session II: 10:50 a.m.-12:30 p.m., **Giovanni Urga** (Cass Business School), **Chair**

10:50-11:15 a.m.

3. "Inference by Stochastic Optimization: A Free-Lunch Bootstrap," **Jean-Jacques Forneron** (Boston University) and Serena Ng.

11:15-11:40 a.m.

4. "Testing for the Appropriate Level of Clustering in Linear Regression Models," **James G. MacKinnon** (Queen's University), Morten Ø. Nielsen (Queen's University) and Matthew D. Webb (Carleton University).

11:40 a.m.-12:05 p.m.

5. "High-Dimensional Central Limit Theorem and Bootstrap for Multiway Cluster Sampling," **Harold D. Chiang** (University of Wisconsin), Kengo Kato and Yuya Sasaki.

12:05-12:30 p.m.

6. "Wild Bootstrap Inference for Penalized Quantile Regression for Panel Data," **Carlos Lamarche** (University of Kentucky) and Thomas Parker.

12:30-2:00 p.m.: Lunch, zoom breakout rooms available.

Session III: 2:00-3:40 p.m., Lynda Khalaf (Carleton University), **Chair**

2:00-2:25 p.m.

7. "A New Strategy to Identify Causal Relationships: Estimating a Binding Average Treatment Effect," **Tirthatanmoy Das** (Indian Institute of Management Bangalore and IZA) and Solomon W. Polachek.

2:25-2:50 p.m.

8. "Uniform Inference on Conditional Treatment Effects in Difference in Differences Designs," Brantly Callaway and **Pedro H.C. Sant'Anna** (Vanderbilt University).

2:50-3:15 p.m.

9. "When Should We (Not) Interpret Linear IV Estimands as LATE?," **Tymon Słoczyński** (Brandeis University).

3:15-3:40 p.m.

10. "Excluded Variables and Causal Analysis in Linear Regression: Interpretation and Distributional Theory," **Jean-Marie Dufour** (McGill University) and Vinh Nguyen.

3:40-4:05 p.m.: Coffee break, zoom breakout rooms available.

Session IV: 4:05-5:45 p.m., William Horrace (Syracuse University), **Chair**

4:05-4:30 p.m.

11. "Nonparametric Estimation of Stochastic Frontier Models with Weak Separability," **Samuele Centorrino** (Stony Brook) and Christopher F. Parmeter.

4:30-4:55 p.m.

12. "Identifying Productivity Spillovers Using the Structure of Production Networks," Samuel Bazzi, Amalavoyal Chari, Dana Kassem, Shanthi Nataraj and **Alexander D. Rothenberg** (Syracuse University).

4:55-5:20 p.m.

13. "Labor Market Policies in a Roy-Rosen Bargaining Economy," **Hugo Jales** (Syracuse University) and Zhengfei Yu.

5:20-6:00 p.m.: Cocktail Hour, zoom breakout rooms available.

Sunday, April 11, 2021

Session V: 9:00-10:40 a.m., Jean-Marie Dufour (McGill University), Chair

9:00-9:25 a.m.

1. "Determining the Rank of Cointegration with Infinite Variance," Matteo Barigozzi, Giuseppe Cavaliere and **Lorenzo Trapani** (University of Nottingham).

9:25-9:50 a.m.

2. 2. "Bitcoin Adoption and Beliefs in Canada," Daniela Balutel, Christopher Henry, Jorge V´asquez and **Marcel Voia** (Laboratoire d'Economie d'Orleans).

9:50-10:15 a.m.

3. "Simulation-Based Multiple Testing for Many Non-Nested Multivariate Models," Lynda Khalaf and **Florian Richard** (Carleton University).

10:15-10:40 a.m.

4. "A Multivariate Nonparametric Test for Volatility Spillover," **Soon Heng Leong** and Giovanni Urga (Cass Business School).

10:40-11:00 a.m.: Coffee break, zoom breakout rooms available.

Session VI: 11:00 a.m.-12:40 p.m., James G. MacKinnon (Queen's University), Chair

11:00-11:25 a.m.

5. "A Direct Route to Optimal Parametric Weighted Least Squares," **Saraswata Chaudhuri** (McGill University & Cireq).

11:25-11:50 a.m.

6. "Machine learning time series regressions with an application to nowcasting," **Andrii Babii** (University of North Carolina (Chapel Hill), Eric Ghysels and Jonas Striaukas

11:50 a.m.-12:15 p.m.

7. "Nonparametric Sample Splitting," Yoonseok Lee (Syracuse University) and **Yulong Wang** (Syracuse University).

12:15-12:40 p.m.

8. "Average Derivative Estimation under Measurement Error," **Hao Dong** (Southern Methodist University), Taisuke Otsu, and Luke Taylor.

12:40-2:00 p.m.: Lunch, zoom breakout rooms available.

Session VII: 2:00-3:40 p.m., Kajal Lahiri (University at Albany, SUNY), Chair

2:00-2:25 p.m.

9. "A New Asymptotic Theory for Consistent Specification Tests," **Ivan Korolev** (Binghamton University).

2:25-2:50 p.m.

10. "A Many Item Analysis of a Linear Regression with Sum Scores as Regressors," **Benjamin Williams** (George Washington University).

2:50-3:15 p.m.

11. "Estimating the Variance of a Combined Forecast: Bootstrap-Based Approach," **Ulrich Hounyo** (University at Albany, SUNY) and Kajal Lahiri.

3:15-3:40 p.m.: Coffee break, zoom breakout rooms available.

Poster Session: 3:40-4:40 p.m.

Please join us in any of the six zoom breakout rooms for the poster session.

1. "Heterogeneous effects of waste pricing policies," **Marica Valente** (Berlin School of Economics: Humboldt University of Berlin and DIW Berlin).

2. "Does Subsidy Increase Firm Productivity? Evidence from Chinese Manufacturing Enterprises," **Mingyang Li** (State University of New York at Binghamton) Man Jin, and Subal C. Kumbhakar.

3. "Test for Network Structure," **Hyunseok Jung** (University of Arkansas) and Xiaodong Liu.

4. "Dyadic Machine Learning: with an Application to High-Dimensional Dyadic-Robust Analysis of Determinants of Free Trade Agreements," Harold D. Chiang, **Yukun Ma** (Vanderbilt University), and Yuya Sasaki.

5. "Large Sample Inference for a Class of Estimators Based on Unconfoundedness - a Practical Approach," **Jasmin Fliegner** (University of Manchester).

6. "Unified M-estimation of Matrix Exponential Spatial Dynamic Panel Specification," **Ye Yang** (CUNY Graduate Center).

Conference closes.

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