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New York Camp Econometrics XVI Program

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New York Camp Econometrics XVI

Mirror Lake Inn Resort

77 Mirror Lake Drive

Lake Placid, NY 12946

April 8-10, 2022

Friday, April 8, 2022

Session I: 4:00-5:40 p.m., **Chihwa Kao** (University of Connecticut), **Chair**,
Wikoff Room

4:00-4:25 p.m.

1. "Consumer Cash Withdrawal Behavior: Branch Networks and Online Financial Innovation," Heng Chen (Bank of Canada), Matthew Strathearn (Bank of Canada), **Marcel Voia** (University of Orleans).

4:25-4:50 p.m.

2. "Exporting and Investment under Credit Constraints," **Kim P. Huynh** (Bank of Canada), Robert J. Petrunia (Lakehead University), Joel Rodrigue (Vanderbilt University), Walter Steingress (Bank of Canada).

4:50-5:15 p.m.

3. "High-Dimensional Distributionally Robust Mean-Variance Efficient Portfolio Selection," Zhonghui Zhang (Nanjing Audit University), **Huarui Jing** (The University of the South), and Chihwa Kao (University of Connecticut).

5:15-5:40 p.m.

4. "Getting the ROC into Sync," Liu Yang (Nanjing University), **Kajal Lahiri** (University at Albany, SUNY), Adrian Pagan (University of Sydney).

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

5. "The Stochastic Frontier Model with Ordered Multiple Choice," **Yi-Wun Chen** (Binghamton University-SUNY).

6. "Inference in High-Dimensional Regression Models Without the Exact or Lp Sparsity," **Jooyoung Cha** (Vanderbilt University), Harold D. Chiang (University of Wisconsin-Madison), and Yuya Sasaki (Vanderbilt University).

7. "Random Effects or Fixed Effects? A Consistent Nonparametric Test for Endogeneity in Panel Data," **Seolah Kim** (Albion College).

8. "Causal Inference Based on Correlated Dispersion-Flexible Count Regression," by **Abbie Zhang** (Indiana University School of Liberal Arts at IUPUI), Joseph V. Terza (Indiana University School of Liberal Arts at IUPUI).

9. "Partial Identification of the Marginal Treatment Effect with an Invalid Discrete Instrument," **Zhe He** (Syracuse University).

Saturday, April 9, 2022

8:00-9:00 a.m. Breakfast, *Wikoff Room*

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

9:00-10:00 a.m.

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

Keynote Address: Jean-Marie Dufour, McGill University

Professor & William Dow Chair of Political Economy

1. "Approximation Bounds for Conditional Expectations and Nonparametric Regressions: Theory And Inference" **Jean-Marie Dufour** (McGill University) and Masaya Takano (McGill University).

10:00-10:30 a.m.

2. "Equilibrium Trade in Automobiles," Kenneth Gillingham (Yale University), Fedor Iskhakov (Australian National University), Anders Munk-Nielsen (University of Copenhagen), **John Rust** (Georgetown University), Bertel Schjerning (University of Copenhagen).

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

Session II: 11:00 a.m.-12:30 p.m. **John Rust** (Georgetown University), **Chair**, *Wikoff Room*

11:00-11:30 a.m.

3. "A Short T Interactive Panel Data Model with Fixed Effects," Jinyong Hahn (UCLA) and **Nese Yildiz** (University of Rochester).

11:30a.m.-12:00p.m.

4. "Slow Movers in Panel Data," **Yuya Sasaki** (Vanderbilt University), Takuya Ura (University of California, Davis).

12:00-12:30 p.m.

5. "Testing Limited Overlap," Xinwei Ma (University of California San Diego), Yuya Sasaki (Vanderbilt University), **Yulong Wang** (Syracuse University).

12:30-2:00 p.m.: Lunch, *The View Restaurant at Mirror Lake Inn*

Session III: 2:00-3:30 p.m., **Alfonso Flores-Lagunes** (Syracuse University), **Chair**, *Wikoff Room*

2:00-2:30 p.m.

6. "Abadie's Kappa and Weighting Estimators of the Local Average Treatment Effect," **Tymon Sloczynski** (Brandeis University), S. Derya Uysal (Ludwig Maximilian University of Munich), Jeffrey M. Wooldridge (Michigan State University).

2:30-3:00 p.m.

7. "A general proposal for model-free difference-in-differences," **Daniel J. Henderson** (University of Alabama) and Stefan Sperlich (University of Geneva).

3:00-3:30 p.m.

8. "Crime and Mismeasured Punishment: Marginal Treatment Effect with Misclassification," **Vitor Possebom** (Yale University).

3:30-4:00 p.m.: Coffee break.

Session IV 4:00-5:30 p.m., **Daniel J. Henderson** (University of Alabama), Chair, *Wikoff Room*

4:00-4:30 p.m.

9. "Model Confidence Sets in Multivariate Systems," **Florian Richard** (Carleton University).

4:30-5:00 p.m.

10. "Multiway Empirical Likelihood," **Harold D. Chiang** (University of Wisconsin-Madison), Yukitoshi Matsushita (Hitotsubashi University), Taisuke Otsu (London School of Economics).

5:00-5:30 p.m.

11. "Detecting Identification Failure in Moment Condition Models," **Jean-Jacques Forneron** (Boston University).

6:00-7:00 p.m. Cocktail Hour, *Wikoff Room/The View*

7:00-8:30 p.m.: Dinner, *Wikoff Room*

Sunday, April 10, 2022

8:00-9:00 a.m.: Breakfast, *Wikoff Room*

Session V 9:00-10:30 a.m., **Kajal Lahiri** (University at Albany, SUNY), Chair, *Wikoff Room*

9:00-9:30 a.m.

1. "Eyes on the Street, Spatial Concentration of Retail Activity and Crime," **Stuart S. Rosenthal** (Syracuse University), Joaquin A. Urrego (UC-Berkeley).

9:30-10:00 a.m.

2. "Decomposing the Treatment Effect Variance Using Machine Learning," **Alejandro Sanchez-Becerra** (Development Research Institute, NYU).

10:00-10:30 a.m.

3. "A Structural Analysis of Simple Contracts," Yonghong An (Texas A&M University), Shengjie Hong (Tsinghua University), **Daiqiang Zhang** (University at Albany, State University of New York).

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

Session VI 11:00 a.m.-12:30 p.m., **Yuya Sasaki** (Vanderbilt University), **Chair**, *Wikoff Room*

11:00-11:30 a.m.

4. "Misspecification-Robust Bootstrap t-Test for Irrelevant Factor in Linear Stochastic Discount Factor Models," **Antoine A. Djogbenou** (York University) and Ulrich Hounyo (University at Albany - State University of New York).

11:30 a.m.-12:00 p.m.

5. "Fast Jackknife and Bootstrap Methods for Cluster-Robust Inference," **James G. MacKinnon** (Queen's University), Morten Ø. Nielsen (Aarhus University), and Matthew D. Webb (Carleton University).

12:00-12:30 p.m.

6. "Algorithmic Subsampling under Multiway Clustering," Harold D. Chiang (University of Wisconsin-Madison), **Jiatong Li** (Vanderbilt University) Yuya Sasaki (Vanderbilt University).

12:30-2:00 p.m.: Lunch, *The View*

Conference closes.