CESG 2018
Conference Program

Time	Description	Participants
Friday, October 19, 2018		
18:00-20:00	Welcome Reception and Poster Session One	See page 4.
Saturday, October 20, 2018		
8:00-8:30	Registration and Breakfast	
8:30-9:15	Keynote Address:	**Azeem Shaikh** (University of Chicago) "Inference with Covariate-adaptive Randomization" Chair: ***Matthew Webb*** *(Carleton University)*
9:15-10:35	Session 1:	**Doug Steigerwald** (UC Santa Barbara) "Consistency of Cluster-Robust Variance Estimation in a Two-Sample Binomial Model" Discussant: **Morten Nielsen** (Queen's University) **Michael Gechter** (Penn State University) "Evaluating Ex Ante Counterfactual Predictions Using Ex Post Causal Inference" Discussant: **Tymon Sloczynski** (Brandeis University) Chair : ***Christian Gourieroux*** *(University of Toronto)*
10:35-10:55	Break	
10:55-12:15	Session 2: Bounds	**Ismael Mourife** (University of Toronto) "Sharp Bounds and Testability of a Roy Model of STEM Major Choices" Discussant: **Salvador Navarro** (Western University) **Alfonso Flores-Lagunes** (Syracuse University) "Bounds on Average and Quantile Effects of Training on Employment and Unemployment Durations under Censoring, Selection, and Noncompliance" Discussant: **Thomas Russell** (University of Toronto) Chair: ***Joann Josiak*** *(York University)*
12:15-13:15	Lunch	
13:15-15:15	Session 3: In honour of Vicky Zinde Walsh	**Jean-Marie Dufour** (McGill University) "Missing variables and causal analysis in linear regression: interpretation and distributional theory"

		Discussant: **Russell Davidson (**McGill University) **Marcia Schafgans** (London School of Economics) "Inference without smoothing for large panels with cross-sectional and temporal dependence" Discussant: **Silvia Gonçalves** (McGill Universtiy) **John Galbraith** (McGill University) "Instrumental Variables Regression for Wide Data and a Low-Dimensional Parameter of Interest" Discussant: **Dalibor Stevanovic** (UQAM) **Chair:** ***Marine Carrasco*** *(University de Montreal)*
15:15-15:35	Break	
15:35-16:55	Session 4: Experiments	**Dalia Ghanem** (University of California, Davis) "Testing Attrition Bias in Field Experiments" Discussant: **Marie-Helene Felt** (Bank of Canada) **Steven Lehrer** (Queen's University) "When Economic Models Trump Encouragement Design in Experiments" Discussant: **Joris Pinkse** (Penn State University) Chair: ***Silvia Goncalves*** *(McGill University)*
17:00-18:30	Poster Session Two And Reception	See page 5.
19:00 --	**Conference Dinner**	**Off site** **Carleton's Dominion-Chalmers United Church** **Directions**
Sunday, October 21, 2018		
8:00-8:30	Breakfast	
8:30-9:15	Keynote Address:	**Donald Rubin** (Harvard University) "Essential concepts of causal inference -- a remarkable history" Chair: *Lynda Khalaf (Carleton University)*
9:15-10:35	Session 5: Difference-in-Difference s	**Bruno Ferman** (Sao Paulo School of Economics - FGV) "Synthetic Controls with Imperfect pre-Treatment Fit." Discussant: **Lealand Morin** (University of Central Florida) **Pedro H.C. Sant'Anna** (Vanderbilt University) "Difference-in-Differences with Multiple Time

		Periods and an Application on the Minimum Wage and Employment" Discussant: **Heng Chen** (Bank of Canada) Chair: *Pascale Valery (HEC Montreal)*
10:35-10:55	Break	
10:55-12:20	Session 6:	**Robin Lumsdaine** (American University) "Health Care Policy Uncertainty in the United States and its Effect on Households" Invited Speaker - no discussant **Tom Parker** (University of Waterloo) "a Welfare-based ordering of treatments" Discussant: **Brennan Thompson** (Ryerson University) Chair: ***Jean-Marie Dufour*** *(McGill University)*
12:20-13:30	Lunch	
13:30-14:50	Session 7: Treatment Effects	**Desire Kedagni** (Iowa State University) "Identifying Treatment Effects in the Presence of Confounded Types" Discussant: **Xintong Han** (Concordia University) **Harold Chiang** (Vanderbilt University) "Robust Uniform Inference for Quantile Treatment Effects in Regression Discontinuity Designs" Discussant: **Patrick Richard** (Universite de Sherbrooke) Chair: ***Ba Chu*** *(Carleton University)*
14:50-15:05	Closing Remarks	**Jean-Marie Dufour** (McGill University, Director of the Canadian Econometrics Study Group)

Organizing and Scientific Committee

Lynda Khalaf, Matthew Webb, Myra Yazbeck

Friday Poster Session:

1. **Marine Carrasco** (University of Montreal)
   "Regularized Generalized Empirical Likelihood Estimators"
2. **Chaoyi Chen** (University of Guelph)
   "A GMM Estimator for Linear Index Threshold Model"
3. **Yao Luo** (University of Toronto)
   "Bidding for Contracts under Uncertain Demand: Skewed Bidding and Risk Sharing"
4. **Mathieu Marcoux** (Université de Montréal)
   "Zeros in market shares for differentiated products: An inference approach"
5. **Lealand Morin** (University of Central Florida)
   "Forecast Intervals for the Area Under the ROC Curve with a Time-varying Population"
6. **Akram Panahidargahloo** (York University)
   "Positional Momentum and Liquidity Management; A Bivariate Rank Approach"
7. **Russell Davidson** (McGill University)
   "Improvements in Bootstrap Inference"
8. **Thomas Russell** (University of Toronto)
   "Sharp Bounds on Functional of the Joint Distribution in the Analysis of Treatment Effects"
9. **Razvan Sufana** (York University)
   "Measures of Piecewise Dependence"
10. **Guy Tchuente** (University of Kent)
    "Immigration Policy and Remittance Behaviour: an application with fuzzy diff-in-diff"
11. **Ruli Xiao** (Indiana University)
    "Dynamic Decisions Under Subjective Expectations: A Structural Analysis"
12. **Erhao Xie** (University of Toronto)
    "Inference in Games without Nash Equilibrium: An Application to Restaurants Competition in Opening Hours
13. **Yuqian Zhao** (University of Waterloo)
    "Tests for Conditional Heteroscedasticity with Functional Data and Goodness-of-fit Test for FGARCH Models"
14. **Prosper Dovonon** (Concordia University)
    "Efficiency bounds and model selection with possibly (nearly) weak identification"
15. **Md. Nazmul Ahsan** (Mcgill University)
    "Simple estimators for higher-order stochastic volatility models and forecasting"
16. **Anand Acharya (**Carleton University)
    "Robust inference for confounding with lifetime data"
17. **Paul Rilstone** (York University)
    "Higher-Order Stochastic Expansions, Influence Functions and U-Statistics for Non-Linear Estimators"

Saturday Poster Session

1. **Jessie Coe** (University of Texas at Austin)
   "Inverse Probability Weighting for Fixed Effects Models with Application to Hedonic Housing Prices"
2. **Samuele Centorrino** (Stony Brook University)
   "Nonparametric Instrumental Estimation of additive models"
3. **Sebastian Fossati** (University of Alberta)
   "A Test for State-Dependent Predictive Ability based on a Markov-Switching Framework"
4. **Ulrich Koomla Hounyo** (University of Albany, SUNY)
   "Inference for Local Distributions at High Sampling Frequencies: A Bootstrap Approach"
5. **Joann Josiak and Christian Gourieroux** (York University)
   "Robust Analysis of the Martingale Hypothesis"
6. **Doosoo Kim** (Ryerson University)
   "Short Panel Data Quantile Regression Model with Sparse Correlated Effects"
7. **Antoine Djogbenou** (York University)
   "Comovements in the Real Activity of Developed and Emerging Economies: A test of Global versus Specific International Factors"
8. **Vinh Nguyen** (McGill University)
   "Putting Saddle on the Beast: Saddlepoint Approximations with Applications to Wild Bootstrap"
9. **Morten Nielsen** (Queen's University)
   " Bootstrap and Asymptotic Inference with Multiway Clustering"
10. **Shaun Shaikh** (McMaster University)
    "Evaluating Trends in Successful Resuscitation after Cardiac Arrest under Trending Misclassification Error: Estimating Bounds for Partially Verified Data."
11. **Charles Saunders** (Western University)
    "Space-Time Autoregressive Models"
12. **Youngki Shin** (McMaster University)
    "Optimal Estimation with Complete Subsets of Instruments"
13. **Tymon Sloczynski** (Brandeis University)
    "A General Weighted Average Representation of the Ordinary and Two-Stage
14. **Eduardo Souza-Rodgrigues** (University of Toronto)
    "Linear IV Regression Estimator for Single-Agent Dynamic Discrete Choice Models"
15. **Rami Tabri** (The University of Sydney)
    " An Improved Bootstrap Test for Restricted Stochastic Dominance"
16. **Xu Ruonan** (Michigan State University)
    " Weak Instruments and Binary Endogenous Explanatory Variable"
17. **Zhu Yu** (Bank of Canada)
    "Inference in Non-Parametric/Semi-Parametric Moment Equality Models with Shape Restrictions"
18. **Chuan Goh** (University of Guelph)
    "Rate-Optimal Estimation of the Intercept in a Semiparametric-Selection Model"

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- Vice Dean of Graduate Studies, University of Ottawa
- Office of the Vice President Research and International, Carleton University
- Jean-Marie Dufour - William Dow Chair of Political Economy
- Canadian Economics Association

Participants - TBA