37th Canadian Econometric Study Group Meetings

Advances in Structural Econometrics

Organized by Vancouver School of Economics, UBC

@ the Listel Hotel

1300 Robson St, Vancouver, BC V6E 1C5

November 19-21, 2021

FRIDAY, November 19, 2021

18:00 – 20:00 **Registration @ the Listel Hotel**
SESSION I: POSTERS SESSION I (in-person only)
(See Program appendix for the list of posters)

SATURDAY, November 20, 2021

8:00 - 8:30 **Registration @ the Listel Hotel**

8:30 - 9:15 **SESSION II: KEYNOTE ADDRESS I – Chair: Vadim Marmer** (UBC)

- **Quang Vuong** (NYU)
  "Nonparametric Tests for Monotonicity of Strategies in Games of Incomplete Information"

9:15 – 10:35 **SESSION III: Auction and Panel Logit– Chair: TBA**

- **Karl Schurter** (Penn State)*
  "Estimation of Auction Models with Shape Restrictions"

- **Chris Muris** (McMaster)
  "Dynamic Ordered Panel Logit Models"

9:35 - 10:55 ***Break***

10:55 - 12:15 **SESSION IV: Structural Models – Chair: Paul Schrimpf** (UBC)

- **Mathieu Marcoux** (Montreal)*
  "Sharp Test for Equilibrium Uniqueness in Discrete Games with a Flexible Information Structure"

- **Eduardo Souza-Rodrigues** (Toronto)
  "Counterfactual Analysis for Structural Dynamic Discrete Choice Models"

12:15 - 13:15 ***Lunch***

13:15 - 15:15 **SESSION V: Empirical Methods – Chair: TBA**

- **Doosoo Kim** (Ryerson)*
  "Efficient Semiparametric Difference-in-differences Estimation of Quantile Treatment Effect"

- **Ismael Mourifie** (Toronto)
  "An Empirical Framework for Matching with Imperfect Competition"

- **Thomas Russell** (Carleton)
  "Policy Transforms and Learning Optimal Policies"

15:15 - 15:35 ***Break***

15:35 - 16:55 SESSION VI: School and Health– Chair: TBA

- **Marinho Bertanha** (UPenn)
  "Identifying Return to Schooling in Constrained School Choice"
- **Steve Lehrer** (Queen's)
  "Structurally Estimating the Infant health Production Function"

16:55 - 18:00 SESSION VII: POSTERS SESSION II: 5 mins presentation for each online presenter followed by individual meetings using Wonder.me as well as in-person poster session (See Program appendix for the list of posters)

19:00 CONFERENCE DINNER @ Listel Hotel (***Registration required***)

SUNDAY, OCTOBER 20, 2021

8:30 - 9:15 SESSION VIII: KEYNOTE ADDRESS II – Chair: Hiro Kasahara (UBC)

- **Yuichi Kitamura** (Yale)
  Group Membership in Flexible Choice Models

9:15 - 10:35 SESSION IX: Partial Identification– Chair: Victoria Zinde-Walsh (McGill)

- **Marc Henry** (Penn State)*
  Assessing Set Identification of Gender-specific Cots of Stem Fields in an Extended Roy Model of Major Choice
- **Joerg Stoye** (Cornell)
  "A Simple, Short, but Never-Empty Confidence Interval for Partially Identified Parameters"

10:35 - 10:55 ***Break***

10:55 - 12:20 SESSION X: Clustering– Chair: Kevin Song (UBC)

- **James MacKinnon** (Queen's)*
  "Faster Cluster Bootstrap Methods for Linear Regression Models"
- **Matthew Webb** (Carleton)
  "Testing for the Appropriate Level of Clustering in Linear Regression Models"

12:20 - 13:30 ***Lunch***

13:30 - 15:30 SESSION XI: Testing, Identification, and Estimation– Chair: Sam Hwang (UBC)

- **Joan Jasiak** (York)*
  "Testing for Endogeneity of COVID-19 Patient Assignments"
- **Dongwoo Kim** (SFU)
  "Powerful t-Tests in the Presence of Nonclassical Measurement Error"
- **Xiaoting Sun** (SFU)
  "Identification and Estimation of Social Interactions in Endogenous Peer Groups"

15:40 Adjourn

POSTERS SESSION I (in-person): FRIDAY November 19 and SATURDAY November 20, 2021

1. Wenqian Sun (SFU) “Simulation-based Estimation with Many Auxiliary Statistics Applied to Long-run Dynamic Analysis”
2. Purevdorj Tuvaandorj (York) “Robust Permutation Tests in Linear Instrumental Variables Regression”
3. Weil Ding. (Queen’s) “Understanding How Forecasting Strategies Weight Observations Differently When Making a Prediction”
4. Xiaolin Sun (SFU) “Estimation of Heterogeneous Treatment Effect Using a Conditional Moment Based Approach”
5. Irene Botosaru (McMaster) “Forecasted Treatment Effects”
6. Florian Richard (Carlton) “Model Confidence Sets in Multivariate Systems”

POSTERS SESSION II (online): Saturday November 20, 2021

1. Christopher Ferrall (Queen’s) “College Choice, Credit Constraints and Education Attainment”
2. Md Nazmul Ashan (Concordia) “Simple Efficient Estimators for Large Scale Multivariate Stochastic Volatility Models”
3. Wang Wenjie (Nanyang Technological Univ.) “Wild Bootstrap for Instrumental Variables Regressions with Weak and Few Clusters”
4. Cathy Ning (Ryerson) “Extreme Comovement between Oil Prices and Exchange Rates: A Dependence Switching Copula Approach”
5. Attila Gyetvai (Bank of Portugal) “Conditional Choice Probability Estimation of Continuous-Time Job Search Models”
6. Christian Belzil (Ecole Polytechnique) “Estimating Coherency between Survey Data and a High-Incentive Field Experiment”