38th Annual Meeting of the Canadian Econometrics Study Group

Information and Inference in Panels and Time Series

Dates: October 27 – 29, 2023

Venue: The Art Gallery of Hamilton, 123 King St W, Hamilton, Ontario

All presentations on Saturday and Sunday are in the **Tanenbaum Pavilion.**

All poster sessions on Friday and Saturday are in the **Fischer Gallery**.

Host: Department of Economics, McMaster University

Friday, October 27, 2023

18:00 – 20:00 Welcome reception and Poster Session I (Fischer Gallery).

Poster presenters listed on page 4.

Saturday, October 28, 2023

8:00 – 8:30 Continental Breakfast and Registration

8:30 – 9:10 Keynote Address I – Chair: Youngki Shin (McMaster)

Anna Mikusheva (MIT): *Linear Regression with Weak Exogeneity*

9:10 – 10:30 Session I – Chair: Youngki Shin (McMaster)

Marine Carrasco (Montreal): *Regularized LIML for Dynamic Panel Data Models*
Discussant: Pascale Valery (HEC Montreal)

Kenichi Shimizu (Alberta): *Semiparametric Bayesian Estimation of Dynamic Discrete Choice Models*
Discussant: Martin Burda (Toronto)

10:30 – 10:50 Break

10:50 – 12:10 Session II – Chair: Matt Webb (Carleton)

Yao Luo (Toronto): *Penalized Sieve Estimation of Structural Models*
Discussant: Dongwoo Kim (SFU)

Victoria Zinde-Walsh (McGill): *Kernel Estimation in Regression on Vector and Function Spaces*
Discussant: Jeff Racine (McMaster)

12:10 – 13:10 Lunch

13:10 – 15:10 Session III – Chair: James MacKinnon (Queen's)

Jean-Marie Dufour (McGill): *Intervention Analysis, Causality and Generalized Impulse Responses in VAR Models: Theory and Inference*
Discussant: Stephen Snudden (Wilfrid Laurier)

Russell Davidson (McGill): *Inference for Almost Stochastic Dominance*
Discussant: Brennan Thompson (TMU)

Purevdorj Tuvaandorj (York): *A Robust Permutation Test for Subvector Inference in Linear Regression*
Discussant: Kevin Song (VSE)

15:10 – 15:30 Break

15:30 – 17:30 Session IV – Chair: Wenjie Wang (NTU)

Vadim Marmer (VSE): *Modeling Long Cycles*
Discussant: Antoine Djogbenou (York)

Alex Maynard (Guelph): *Robust Conditional Kurtosis and the Cross-Section of International Stock Returns*
Discussant: Joann Jasiak (York)

Cathy Ning (TMU): *Extreme Risk Spillovers between Stock-Bond Markets*
Discussant: Dinghai Xu (Waterloo)

17:30 – 18:45 Poster Session II (Fischer Gallery)

Poster presenters listed on page 5.

19:00 – 21:00 Conference Dinner

Sunday, October 29, 2023

8:00 – 8:30 Continental Breakfast

8:30 – 9:10 Keynote Address II – Chair: Irene Botosaru (McMaster)

Jinyong Hahn (UCLA): *Test of Neglected Heterogeneity in Dyadic Models*

9:10 – 10:30 Session V – Chair: Irene Botosaru (McMaster)

Nail Kashaev (UWO): *Peer Effects in Consideration and Preferences*
Discussant: Matthieu Marcoux (Montreal)

Tao Wang (Victoria): *Nonparametric Spatial Modal Regression*
Discussant: Yiguo Sun (Guelph)

10:30 – 10:50 Break

10:50 – 12:10 Session VI – Chair: Paul Rilstone (York)
Arturas Juodis (Amsterdam): *This Shock Is Different: Estimation and Inference in Misspecified Two-Way Fixed Effects Panel Regression*
Discussant: Doosoo Kim (TMU)

Brantly Callaway (Georgia State): *Difference in Differences with a Continuous Treatment*
Discussant: Roy Allen (UWO)

12:10 – 13:10 Lunch

13:10 – 15:10 Session VII – Chair: Mike Veall (McMaster)

Saraswata Chaudhuri (McGill): *A Note on Efficient Estimation with Monotonically Missing at Random Data*
Discussant: Chris Muris (McMaster)

Prosper Dovonon (Concordia)*: Efficiency Bounds for Moment Condition Models with Mixed Identification Strength*
Discussant: Bertille Antoine (SFU)

Bulat Gafarov (UC Davis): *On Model Selection Criteria for Climate Change Impact Studies*
Discussant: Steven Lehrer (Queen's)

Poster Session I:

1. Young Ahn (UPenn): *Difference in Differences with Latent Group Structures*
2. Roy Allen (UWO): *Latent Utils and Permutations Invariance*
3. Bertille Antoine (SFU): *Coordinated Testing for Identification Failure and Correct Model Specification*
4. Martin Burda (Toronto): *Bayesian Adaptive Sparse Copula*
5. Jooyoung Cha (Vanderbilt): *Inference in High-dimensional Regression Models without the Exact or L^p sparsity*
6. Basu Deepankar (UMass Amherst): *The Yule-Frisch-Waugh-Lovell Theorem for Linear Instrumental Variables Estimation*
7. Joseph Fry (CU Boulder)*: A Method of Moments Approach to Asymptotically Unbiased Synthetic Controls*
8. Sudipto Ghosh (Waterloo): *Modeling "Good" and "Bad" Volatilities under a Threshold Realized Semivariance GARCH*
9. Emre Inan (York): *Time-Varying Coefficient DAR Model and Stability Measures for Stablecoin Prices: An Application to Tether*
10. Joann Jasiak (York): *Nonlinear Fore(Back)casting and Innovation Filtering for Causal-Noncausal (S)VAR Models*
11. Sunny Karim (Carleton): *Difference-in-Differences with Unpoolable Data*
12. Doosoo Kim (TMU): *Linearized GMM Estimator*
13. Julia Koh (McGill): *Bootstrapping Factor-MIDAS Regression Models*
14. Quinlan Lee (Toronto): *Nonlinear Impulse Response Functions and Local Projections*
15. Steve Lehrer (Queen's): *Labor Market Consequences of Pay Equity Laws*
16. Max Lesellier (Toulouse): *Testing and Relaxing Distributional Assumptions on Random Coefficients in Demand Models*
17. Debora Loccisano (Carleton): *Predictive Identification Robust Confidence Sets with Application to Tail Risk Measures*

Poster Session II:

1. Nick Brown (Queen's): *A Unified Framework for Dynamic Treatment Effect Estimation in Interactive Fixed Effect Models*
2. Dongwoo Kim (SFU): *Nonparametric Estimation of Sponsored Search Auctions and Impacts of AD Quality of Search Revenue*
3. Yukun Ma (Vanderbilt): *Identification-Robust Inference for the Late with High-dimensional Covariates*
4. Peter MacKenzie (York): *Digital Divide: Empirical Study of CIUS 2020*
5. James MacKinnon (Queen's): *Reliable Inference with Two-Way Clustering*
6. Matthieu Marcoux (Montreal): *A Simple Specification Test for Models with Many Conditional Moment Inequalities*
7. Jacob Schwartz (Haifa): *The Law of Large Numbers for Large Stable Matchings*
8. Stephen Snudden (Wilfrid Laurier): *Don't Ruin the Surprise: Temporal Aggregation Bias in Structural Innovations*
9. Kevin Song (VSE): *Measuring Diffusion over a Large Network*
10. Pascale Valery (HEC Montreal): *Adaptive Eigenspace Regularized Rank-Robust Wald Tests*
11. Wenjie Wang (NTU): *A Conditional Linear Combination Test with Many Weak Instruments*
12. Yiwen Wang (Winnipeg): *Heterogeneity in House Price Expectations: Evidence from Survey Data*
13. Matt Webb (Carleton): *Cluster-Robust Jackknife Variance Matrix Estimators for Binary Response Models*
14. Ke Xu (Victoria): *The Importance of Long Memory for Price Discovery Measurement*
15. Jianhan Zhang (Guelph): *Endogenous Kink Threshold Regression*
16. Xiaoyan Zhou (Purdue): *Adaptive Group LASSO Shrinkage in Heterogeneous Spatial Dynamic Panel Models*
17. Hui Xiao (Saint Mary's): *Trust Thy Neighbor? Uncovering the Structure of the Real Estate Market*

Sponsors:

- McMaster University
- Social Science and Humanities Research Council of Canada
- Analysis Group
- Canadian Economics Association
- International Association for Applied Econometrics
- The Society for Nonlinear Dynamics and Econometrics