39th Annual Meeting of the Canadian Econometrics Study Group
Inequality Measures and Econometric Modelling

Dates: October 25 – 27, 2024
Venue: Novotel North York
Host: Department of Economics, York University

Friday, October 25, 2024

18:00 – 20:00: Welcome Reception and Poster Session I
Poster presenters listed on pages 3 - 5.

Saturday, October 26, 2024

8:00 – 8:30: Continental Breakfast and Registration

8:30 – 9:10: Keynote Address I
Chair: Antoine Djogbenou (York University)

Francesca Molinari (Cornell University): *Inference for an Algorithmic Fairness-Accuracy Frontier*

9:15 – 10:35: Session I – IDENTIFICATION
Chair: Victoria Zinde-Walsh (McGill University)

Victor Aguirregabiria (University of Toronto): *Identification of Structural Parameters in Dynamic Discrete Choice Games with Fixed Effects Unobserved Heterogeneity*
Discussant: Jun Zhao (York University)

Ruli Xiao (Indiana University): *Identification of Dynamic Discrete Choice Models with Hyperbolic Discounting Using a Terminating Action*
Discussant: Mathieu Marcoux (Université de Montréal)

10:35 – 10:50: Break

10:50 – 12:10: Session II – EFFICIENT ESTIMATION
Chair: Prosper Dovonon (Concordia University)

Bertille Antoine (Simon Fraser University): *Efficient Two-Sample Instrumental Variable Estimators with Change-Points and Near-weak Identification*
Discussant: Leonard Goff (University of Calgary)

Ilze Kalnina (North Carolina State University): *Improved Estimation by Simulated Maximum Likelihood*
Discussant: Nikolay Kudrin (Queen's University)

12:10 – 13:10: Lunch

13:10 – 15:10: Session III – INEQUALITY MEASURES I
Chair: René Garcia (Université de Montréal)

Arthur Charpentier (Université du Québec à Montréal): *Calibration of Probabilistic Scores of Classifiers*
Discussant: Yang Lu (Concordia University)

Jean-Marie Dufour (McGill University): *Winners and Losers: Extended Lorenz Curves and Gini Coefficients for Possibly Negative Variables*
Discussant: Xin Gao (York University)

Christian Gourieroux (University of Toronto): *The Risk of Random Sets with Applications to Basket Derivatives*
Discussant: Ilya Archakov (York University)

15:10 – 15:30: Break

15:30 – 17:30: Session **in Honor of Russell Davidson** (McGill University)
Chair: James MacKinnon (Queen's University)

Charles Beach (Queen's University): *A Statistical Characterization of Median-Based Inequality Measures*
Discussant: Pujee Tuvaandorj (York University)

Emmanuel Flachaire (Aix-Marseille Université): *Inequality Decomposition with Machine Learning*
Discussant: Xiaolin Sun (Monash University)

Rami Tabri (Monash University): *The Information Projection in Moment Inequality Models: Existence, Dual Representation, and Approximation*
Discussant: Thomas Russell (Carleton University)

17:30 – 18:45: Poster Session II
Poster presenters listed on pages 3 - 5.

19:00 – 21:00: Conference Dinner

Sunday, October 27, 2024

8:00 – 8:30: Continental Breakfast

8:30 – 9:10: Keynote Address II
Chair: Paul Rilstone (York University)

Marc Henry (Penn State University): *Lorenz Map, Inequality Ordering and Curves Based on Multidimensional Rearrangements*

9:15 – 10:35: Session V – INEQUALITY MEASURES II
Chair: Marcel Voia (University of Orleans)

Gordon Anderson (University of Toronto): *Inequality Measurement in Multivariate Ordinal Environments*
Discussant: Max Antoine Lesellier (Université de Montréal)

Ricardas Zitikis (Western University): *Measuring Income Inequality via Percentile Relativities*
Discussant: Arthur Thomas (Université Paris Dauphine)

10:35 – 10:50 Break

10:50 – 12:10: Session VI – BIG DATA
Chair: Razvan Sufana (York University)

Bin Chen (University of Rochester): *Inference for CP Tensor Factor Model*
Discussant: Dalibor Stevanovic (Université du Québec à Montréal)

Rosnel Sessinou (Erasmus School of Economics): *Precision Least Squares: Estimation and Inference in High-Dimensions*
Discussant: Abhimanyu Gupta (University of Essex)

12:10 – 13:10: Lunch

13:10 – 15:10: Session VII – CAUSAL INFERENCE
Chair: Alain Hecq (Maastricht University)

Ismaël Mourifié (Washington University in St. Louis): Lee Bounds with Multilayered Sample Selection
Discussant: Nese Yildiz (University of Rochester)

Désiré Kédagni (University of North Carolina at Chapel Hill): *Evaluating the Impact of Regulatory Policies on Social Welfare in Difference-in-Difference Settings*
Discussant: Julius Owusu (Concordia University)

Hiro Kasahara (Vancouver School of Economics): *Event Study Designs for Discrete Outcomes with Latent Heterogeneity*
Discussant: Yuanyuan Wan (University of Toronto)

Poster Session I:

1. Abhimanyu Gupta (University of Essex): *Testing Linearity of Spatial Interaction Functions*
2. Adrian K. Schroeder (University of Toronto): *Recurrent Neural Network GO-GARCH Model for Portfolio Selection*
3. Alain Hecq (Maastricht University): *Reduced-Rank Matrix Autoregressive Models: A Medium N Approach*
4. Alex Maynard (University of Guelph): *Inference in Predictive Quantile Regressions*
5. Amal Sere (Université de Montréal): *Estimation of Demand with Market-Level Data in the Case of Decreasing*
6. Arthur Thomas (Université Paris Dauphine): *Forecasting Extreme Trajectories Using Semi-norm Representations*
7. Aryan Manafi Neyazi (York University): *GCov-Based Portmanteau Test*
8. Atom Vayalinkal (University of Toronto): *Sharp Identification Regions in General Selection Models with (Un)ordered Treatments and Discrete Instruments*
9. Brice Gueyap (Western University): *Identification and Estimation of a Semiparametric Logit Model using Network Data*
10. Cathy Ning (Toronto Metropolitan University): *Safe haven currencies: A dependence-switching copula approach*
11. Chenyue Liu (University of Toronto): *Identifying Local Quantile Treatment Effects With an Invalid "Instrument"*
12. Dalibor Stevanovic (Université du Québec à Montréal): *Estimation of Non-Gaussian SVAR Using Tensor Singular Value Decomposition*

13. Dinghai Xu (University of Waterloo): *Modeling "Good" and "Bad" Volatilities under a Threshold Realized Semivariance GARCH*
14. Dongwoo Kim (Simon Fraser University): *Semi-Nonparametric Models of Multidimensional Matching: an Optimal Transport Approach*
15. Doosoo Kim (Toronto Metropolitan University): *Specification Tests for Difference-in-differences Models*
16. Doyeon Pyun (Indiana University): *From Functional Autoregressions to Vector Autoregressions*
17. Emile Herve Ndoumbe (University of Ottawa): *Estimating Industry Risk Premia using Large-Scale Information on Volatility: A Supervised Dynamic Orthogonal Component (sDOC) Approach*
18. Endong Wang (McGill University): *Counterfactual Analysis in Macroeconomics: Theory and Inference*
19. Gabriel Rodriguez-Rondon (McGill University): *Estimation and Inference for Higher-Order Stochastic Volatility Models with Leverage*
20. Hui Xiao (Saint Mary's University): *Trust Thy Neighbor? Uncovering the Structure of the Real Estate Market*
21. Hyun Hak Kim (Toronto Metropolitan University): *GAM-MIDAS: Generalized Additive Model Based Mixed-Data Sampling Regression with Informal Data*
22. Jiatong Li (Vanderbilt University): *Uniform Inference in High-Dimensional Threshold Regression Models*
23. Jooyoung Cha (Vanderbilt University): *Beyond Sparsity: Local Projections Inference with High-Dimensional Covariates*
24. Julius Owusu (Concordia University): *Randomization Inference of Heterogeneous Treatment Effects under Network Interference*
25. Kazuhiko Hayakawa (Hiroshima University): *A Unified Approach to Estimation and Inference for Short Linear Panel Regression Models with Dynamics, Endogeneity and Interactive Fixed Effects*
26. Kenichi Shimizu (University of Alberta): *Scalable Estimation of Multinomial Response Models with Uncertain Consideration Sets*
27. Kensuke Sakamoto (University of Wisconsin-Madison): *Causal Inference under Endogenous Network Interference*
28. Leonard Goff (University of Calgary): *Outcome-agnostic Identification with Instrumental Variables*
29. Marine Carrasco (Université de Montréal): *Nonparametric Estimation of the Density of a Change-Point*
30. Martin Burda (University of Toronto): *Constrained Bayesian Neural Network Utility in the Design of Price Promotions*
31. Masaya Takano (Monash University): *Dynamics of Distributions: Earnings, Income, and wealth*
32. Mathieu Marcoux (Université de Montréal): *Estimating Marginal Costs from Discrete Prices and Product Characteristics: An Application to Mobile Plans*
33. Matthew D. Webb (Carleton University): *Using Images as Covariates: Measuring Curb Appeal with Deep Learning*
34. Sidi Sawadogo (Université de Montréal): *Machine Learning in Two-Stage Estimation of Dynamic Structural Models: A Focus on Transition Matrix Estimation*

Poster Session II:

1. Firmin Ayivodji (International Monetary Fund): *Can Media Narratives Predict House Price Movements?*
2. Matthew J. Elias (e61 Institute): *Testing for Restricted Stochastic Dominance under Survey Nonresponse with Panel Data: Theory and an Evaluation of Poverty in Australia*
3. Max Antoine Lesellier (Université de Montréal): *A most Powerful Moment-Based Test on the Distribution of Random Coefficients*
4. Nikolay Kudrin (Queen's University): *Testing for and Evaluating the Extent of Selective Reporting*
5. Peter MacKenzie (York University): *Assessing the Impact of Digital and Financial Technologies on Business Efficiency and Cyber Security in Canada*
6. Prosper Dovonon (Concordia University): *A Uniformly Valid Test for Instrument Exogeneity*
7. Quinlan Lee (University of Toronto): *Forecast Relative Error Decomposition*
8. Steven F. Lehrer (Queen's University): *Do Opportunities for Low-Income Students at Top Colleges Promote Academic Success? Evidence from Colombia's Ser Pilo Paga Program*
9. Sunny Karim (Carleton University): *Difference-in-Differences with Unpoolable Data*
10. Thomas Russell (Carleton University): *A Dual Approach to Wasserstein-Robust Counterfactuals*
11. Vadim Marmer (University of British Columbia): *Unknown Group Structures in Econometric Models*
12. Wasiu Babajide Akintunde (Texas Tech University): *Exploring the Link Between Technological Innovation, Economic Development, and CO2 Emissions in the US. Application of the ANN and EKC Techniques*
13. Wilfried Youmbi (Western University): *Nonparametric Analysis of Random Utility Models with Nontransitive Preferences*
14. Xiaolin Sun (Monash University): *Partially Identified Heterogeneous Treatment Effect with Selection: An Application to Gender Gaps*
15. Yang Lu (Concordia University): *Backtesting Expected Shortfall: A Duration-Severity Approach*
16. Yanyou Chen (University of Toronto): *Driving the Drivers: Algorithmic Assignment in Ride-Hailing*
17. Yao Luo (University of Toronto): *Demand Analysis under Price Rigidity and Endogenous Assortment: An Application to China's Tobacco Industry*
18. Yukun Ma (University of Rochester): *Doubly Robust Estimators with Weak Overlap*
19. Yuya Shimizu (University of Wisconsin-Madison): *Nonparametric Regression under Cluster Sampling*

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