

41st Annual Meeting of the Canadian Econometrics Study Group

Recent Advances in Econometrics: robustness, flexibility and adaptivity

October 16-18, 2026

Coast Coal Harbour Vancouver Hotel

Host: Simon Fraser University

The organizers wish to thank the following sponsors for their financial support:



SIMON FRASER
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International Association for
APPLIED ECONOMETRICS

Professor Krishna Pendakur

Friday, October 16th, 2026

2-2.05pm Opening Remarks

2.05-2.50pm **Keynote Address I**

Chair: Xiaoting Sun (SFU)

Tong Li (Vanderbilt)

2.50-4.20pm - **Panel data methods & applications**

Chair TBA

Bin Chen (Rochester) "Semiparametric Inference in Panel Data with Interactive and High-dimensional Confounding"

Young Ahn (Brown) "Disentangling Extensive and Intensive Margin Effects in Panel Data"

Kensuke Sakamoto (McGill) "Estimation and Inference in a Peer Effects Model under Heteroskedasticity"

4.20-4.40 Coffee break

4.40-6.10 - **Model selection, experimental design and policy evaluation**

Chair TBA

Yan Liu (Kyoto) "Model Selection Tests for Incomplete Models"

Zhenxiao Chen (Pennsylvania) "Policy Learning with Network-Shaping Treatments"

Sid Kankanala (Chicago) "Compound decisions and empirical Bayes via Bayesian nonparametrics"

6.10-8pm - **Poster Session I & Welcome reception**

Saturday, October 17th, 2026

7.30-8am Breakfast

8-8.45am **Keynote Address II**

Chair: Bertille Antoine (SFU)

Yoosoon Chang (Indiana Bloomington)

8.45-10.15 - **Causal Inference and Research design**

Chair TBA

Lonjezo Sithole (Michigan) "Multi-margin Selection in Leniency Designs"

Evan Munro (Chicago Booth) "Robust Signal Maximization in Spillover Experiments"

Sunny Karim (Carleton) "Good Controls Gone Bad: Difference-in-differences with Covariates"

10.15-10.35 Coffee break

10.35-12.35 - **Advances in GMM, IV, and Moment-Based Inference**

Chair TBA

Grigory Franguridi (USC) "Generalized method of moments with partially missing data"

Hiroyuki Kasahara (UBC) "Representativeness and efficiency in overidentified IV"

Lixiong Li (Johns Hopkins) "Econometric Inference with Machine-Learned Proxies: Partial Identification via Data Combination"

Saraswata Chaudhuri (McGill) "Targeted Feasible Generalized Least Squares"

12.35-2pm Lunch & Poster Session II

2-4pm - **ML and Computational Econometrics**

Chair TBA

Yao Luo (Toronto) "PINE: Amortized Neural Estimation for Random-Coefficients Demand Models"

Benoit Perron (U. de Montreal) "Bootstrapping with AI/ML-generated labels"

Yuya Shimizu (UW-Madison) "Econometrics with Pre-Trained Embeddings for Unstructured Data"

Matt Webb (Carleton) "Which Policy Works, and Where? Estimation and Inference for State-Level Treatment Effects in Difference-in-Differences"

4-4.20 Coffee break

4.20-6.20 – **Journal of Econometrics Session**

Chair TBA

Yiru Wang (Pittsburgh) "Heterogeneous Local Projections"

Ilya Archakov (York) "A Robust Similarity Estimator"

Natasha Kang (Xiamen) "A Framework for Common Long Cycles"

Michele Piffer (Bank of England and King's College) "Theory based priors for the output gap"

6.30-8.30pm Conference dinner

Sunday, October 18th, 2026

7.30-8am Breakfast

8-8.45am **Keynote Address III**

Chair: Dongwoo Kim (SFU)

Pedro Sant'Anna (Emory)

8.45-10.15 - **Robustness, specification and testing**

Chair TBA

Deborah Kim (Warwick) "Testing Sign Agreement"

Frank Kleibergen (Amsterdam) "Testing for Identification in Potentially Misspecified Linear GMM"

Ertian Chen (UCL) "Robust Structural Estimation under Misspecified Latent-State Dynamics"

10.15-10.35 Coffee break

10.35-12.35 - **Semiparametric and Nonparametric Methods**

Chair TBA

Leonard Goff (Calgary) "Identification of Causal Effects with a Bunching Design"

Max Tabord-Meehan (Toronto) "Inference for Linear Systems with Unknown Coefficients"

Jun Ma (Renmin) "Tuning Free Semi-parametric Estimation for First Price Auctions with Endogenous Entry"

Jean-Marie Dufour (McGill) "Approximation bounds for conditional expectations and nonparametric regressions: theory and inference"

12.35-2pm Lunch & Adjourn

Poster Session I [Friday, October 16]

1. Sami Abdurahman (TMU) "Kolmogorov-Arnold Sieve Networks for High-Dimensional Estimation and Inference"
2. Victor Aguiar (SFU) "GARP-EFM: Improving Foundation Models with Revealed Preference Structure"
3. Yanping Chen (Indiana Bloomington) "Robust Variance Estimation in Linear Regression: A Projection-Geometry Perspective"
4. Xiao Gao (UC Riverside) "Local Quantile Regression Forest"
5. Kohei Izumi (Rochester) "Nonparametric Threshold Regression via Local Classification"
6. Jakob Juergens (UW-Madison) "Orthogonal Inference for Conditional Z-Estimation without Cross-Fitting: A Distributional Nearest-Neighbor Approach"
7. Mahdi Ebrahimi Kahou (Bowdoin) "The Blessings of Overparameterization: Applications in Solving Economic Models"
8. James MacKinnon (Queen's) "Improved Inference for CSDID Using the Cluster Jackknife"
9. Anicet Nzeukoc (U de Montreal) "Instrumental Variable Estimation of Risk-Neutral Density using Functional Linear Models"
10. Adrian Schroeder (Toronto) "Markov Kernel Methods: Multiple Equilibria, Uncertainty Regimes, and Learning"
11. Elisavet Serenidou (Guelph) "Spatial Regression Discontinuity Designs under Spillovers: Estimation and Inference"
12. Rosnel Sessinou (Surrey) "Encompassing and Progression Testing in High-Dimensions"
13. Pascale Valery (HEC Montreal) "Mimicking for Value: Rivals' Strategic Innovation Responses to Technological Acquisitions"
14. Yuanyuan Wan (Toronto) "Identifying Strategic Misreporting and Correcting Biased Estimates"
15. Zhiheng You (Pennsylvania) "Model Restrictiveness in Functional and Structural Settings"
16. Jun Zhao (York) "Structural Analysis of Posted-Price Selling in Online Markets: A Nonparametric Approach"

Poster Session II [Saturday, October 17]

1. Roy Allen (Western) "Latent Utility and Latent Choices"
2. Alexandru Badescu (Calgary) "On the relation between discrete and continuous-time affine option pricing models"
3. Chun Pang Chow (UBC) "Markups, Markdowns, and Productivity: Identification and Estimation of Production Function and Labor Supply Curve"
4. Sebastian Fossati (Alberta) "Unfolding Regional Business Cycles: Factor Models for Three-Way State-Level Tensors"
5. Bela Georgiev (TMU) "Comparing Treatment Effects in Staggered Difference-in-Differences Designs"
6. William Hope (Wilfrid Laurier) "Evaluating Copper Price Forecasts: A Meta-Study"
7. Nail Kashaev (Western) "Discrete Choice with Endogenous Peer Selection"
8. Doosoo Kim (TMU) "Model-Based Interpretation of Pretrend Tests in Difference-in-Differences"
9. Alex Maynard (Guelph) "Modelling the Implications of Geographical Controls and Instruments in Fingerprinting Regressions"
10. Simon Rudkin (Manchester) "A Neighborhood-Based Local Decomposition of Group Differences"
11. Rostand Tchouakam Mbouendeu (U de Montreal) "Solving consumption-investment models with Theory-Informed Neural Networks (TINNs): Theory and Implementation"
12. Atom Vayalinkal (Toronto) "Many Treatments, Some Instruments: Sharp Identification and Specification Testing in Treatment Selection Models"
13. Qiyang Yu (Rochester) "Spillovers under Common Shocks in Panel Data: Estimation and Inference"
14. Elaheh Zarabi (York) "Count Variables with Locally Explosive Patterns"
15. Zhengluo Zhang (Toronto) "Sequential Nested Logit under Cut Bayesian Inference"