



SIMON FRASER
UNIVERSITY

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
Vancouver, British Columbia

Host: Simon Fraser University

PROGRAM

FRIDAY, OCTOBER 16, 2026

14:00 - 14:05 Opening Remarks

14:05 - 14:50 KEYNOTE ADDRESS I
Tong Li (Vanderbilt)
Chair : Xiaoting Sun (SFU)

SESSION 1 Panel Data Methods & Applications

Chair : Kyungchul Song (UBC)

14:50 - 15:20 **Bin Chen** (Rochester)
Semiparametric Inference in Panel Data with Interactive and High-dimensional Confounding

15:20 - 15:50 **Young Ahn** (Brown)
Disentangling Extensive and Intensive Margin Effects in Panel Data

15:50 - 16:20 **Kensuke Sakamoto** (McGill)
Estimation and Inference in a Peer Effects Model under Heteroskedasticity

16:20 - 16:40 Coffee Break

SESSION 2 Model Selection, Experimental Design and Policy Evaluation

Chair : Nail Kashaev (Western)

16:40 - 17:10 **Yan Liu** (Kyoto)
Model Selection Tests for Incomplete Models

17:10 - 17:40 **Zhiheng You** (Pennsylvania)
Policy Learning with Network-Shaping Treatments

17:40 - 18:10 **Sid Kankanala** (Chicago)
Compound decisions and empirical Bayes via Bayesian nonparametrics

18:10 - 20:00 **POSTER SESSION I & Welcome Reception** (see poster list at end of program)

SATURDAY, OCTOBER 17, 2026

7:00 - 8:00 Breakfast

8:00 - 8:45 KEYNOTE ADDRESS II
Yoosoon Chang (Indiana Bloomington)
Chair : Bertille Antoine (SFU)

SESSION 3 **Causal Inference and Research Design**

Chair : Brennan Thompson (Toronto Metropolitan University)

- 8:45 - 9:15 **Lonjezo Sithole** (Michigan)
Multi-margin Selection in Leniency Designs
- 9:15 - 9:45 **Evan Munro** (Chicago Booth)
Robust Signal Maximization in Spillover Experiments
- 9:45 - 10:15 **Sunny Karim** (Carleton)
Good Controls Gone Bad: Difference-in-differences with Covariates
- 10:15 - 10:35 Coffee Break

SESSION 4 **Advances in GMM, IV, and Moment-Based Inference**

Chair : Thanasis Stengos (Guelph)

- 10:35 - 11:05 **Grigory Franguridi** (USC)
Generalized method of moments with partially missing data
- 11:05 - 11:35 **Hiroyuki Kasahara** (UBC)
Representativeness and efficiency in overidentified IV
- 11:35 - 12:05 **Lixiong Li** (Johns Hopkins)
Econometric Inference with Machine-Learned Proxies: Partial Identification via Data Combination
- 12:05 - 12:35 **Saraswata Chaudhuri** (McGill)
Targeted Feasible Generalized Least Squares
- 12:35 - 14:15 Lunch & **POSTER SESSION II** (see poster list at end of program)

SESSION 5 **ML and Computational Econometrics**

Chair : Ken Stewart (UVic)

- 14:15 - 14:45 **Yao Luo** (Toronto)
PINE: Amortized Neural Estimation for Random-Coefficients Demand Models
- 14:45 - 15:15 **Benoit Perron** (U. de Montréal)
Bootstrapping with AI/ML-generated labels
- 15:15 - 15:45 **Yuya Shimizu** (UW-Madison)
Econometrics with Pre-Trained Embeddings for Unstructured Data
- 15:45 - 16:15 **Matt Webb** (Carleton)
Which Policy Works, and Where? Estimation and Inference for State-Level Treatment Effects in Difference-in-Differences
- 16:15 - 16:35 Coffee Break

SESSION 6 **Journal of Econometrics Session**

Chair : Sílvia Gonçalves (McGill)

- 16:35 - 17:05 **Yiru Wang** (Pittsburgh)
Heterogeneous Local Projections

- 17:05 - 17:35 **Ilya Archakov** (York)
A Robust Similarity Estimator
- 17:35 - 18:05 **Natasha Kang** (Xiamen)
A Framework for Common Long Cycles

19:00 - 21:00 Conference Dinner

SUNDAY, OCTOBER 18, 2026

7:00 - 8:00 Breakfast

8:00 - 8:45 KEYNOTE ADDRESS III
Pedro Sant'Anna (Emory)
Chair : Dongwoo Kim (SFU)

SESSION 7 **Robustness, Specification and Testing**

Chair : Rosnel Sessinou (Univ. of Surrey)

- 8:45 - 9:15 **Deborah Kim** (Warwick)
Testing Sign Agreement
- 9:15 - 9:45 **Frank Kleibergen** (Amsterdam)
Testing for Identification in Potentially Misspecified Linear GMM
- 9:45 - 10:15 **Ertian Chen** (Xiamen)
Robust Structural Estimation under Misspecified Latent-State Dynamics

10:15 - 10:35 Coffee Break

SESSION 8 **Semiparametric and Nonparametric Methods**

Chair : Vadim Marmer (UBC)

- 10:35 - 11:05 **Leonard Goff** (Calgary)
Identification of Causal Effects with a Bunching Design
- 11:05 - 11:35 **Max Tabord-Meehan** (Toronto)
Inference for Linear Systems with Unknown Coefficients
- 11:35 - 12:05 **Jun Ma** (Renmin)
Tuning Free Semi-parametric Estimation for First Price Auctions with Endogenous Entry
- 12:05 - 12:35 **Jean-Marie Dufour** (McGill)
Approximation bounds for conditional expectations and nonparametric regressions: theory and inference

12:35 - 14:00 Lunch & Adjourn

POSTER SESSIONS

POSTER SESSION I | Friday, October 16, 18:10 - 20:00

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 Montréal)
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 Valéry** (HEC Montréal)
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, 12:35 - 14:15

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 Montréal)
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

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