Inference in Nonstandard Problems
Princeton University, June 9, 2014 and June 10, 2014

Program - June 9, 2014	
8:15-9:00	Coffee-Continental breakfast
	Session 1
9:00-9:40	Jia Li, Duke University, "Generalized Methods of Integrated Moments for High-Frequency Data"
9:40-10:20	Xiaoxia Shi, University of Wisconsin-Madison, "A Simple and Robust Model Selection Test for Large Models"
10:20-11:00	**Coffee Break**
	Session 2
11:00-11:40	Xu Cheng, University of Pennsylvania, "Shrinkage Estimation of High-Dimensional Factor Models with Structural Instabilities"
11:40-12:20	Ivan Fernandez-Val, Boston University, "Program Evaluation with High-Dimensional Data"
12:20-2:00	**Lunch**
	Session 3
2:00-2:40	Joerg Stoye, Cornell University, "Inference for Projections of Identified Sets"
2:40-3:20	Federico Bugni, Duke University, "Inference for Functions of Partially Identified Parameters in Moment Inequality Models"
3:20-4:00	**Coffee Break**
	Session 4
4:00-4:40	Adam McCloskey, Brown University, "On the Computation of Size-Correct Power-Directed Tests with Null Hypotheses Characterized by Inequalities"
4:40-5:20	Ivan Canay, Northwestern University, "Randomization Tests under a Weak Convergence Assumption"
5:20-6:30	**Break**
6:30-9:30	Dinner and Drinks Triumph Brewery Nassau Street Princeton, NJ
Program - June 10, 2014	
8:15- 9:00	Coffee-Continental breakfast
	Session 1
9:00-9:40	Matias Cattaneo, University of Michigan, "Bootstrapping Kernel-Based Semiparametric Estimators"
9:40-10:20	Christoph Rothe, Columbia University, "A Discontinuity Test for Identification in Nonlinear Models with Endogeneity"
10:20-11:00	**Coffee Break**
	Session 2
11:00-11:40	Konrad Menzel, New York University, "Inference for Games with Many Players"
11:40-12:20	Kyoo il Kim, University of Minnesota, "Nonparametric Identification of Random Coefficients in Static and Dynamic Discrete Choice Models"
12:20- 1:40	**Lunch**
	Session 3
1:40 - 2:20	Andres Santos, University of California, San Diego, "Inference on Directionally Differentiable Functions"
2:20-3:00	Hiroaki Kaido, Boston University, "Asymptotically Efficient Estimation of Weighted Average Derivatives with an Interval Censored Variable"
	Conference Ends

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