

Inference in Nonstandard Problems

This event is part of CEME, and sponsored by NSF, NBER, and Cornell Economics Department

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Friday September 4

8:30-9:00 Breakfast – ILR CC 227

9:00-10:20 – ILR CC 229

Andres Santos [Overidentification in Regular Models](#)

Yuanyuan Wan [Integrated-quantile-based Estimation and Testing for First-Price Auction Models](#)

10:20-11:00 Coffee Break – ILR CC 227

11:00-12:20 – ILR CC 229

Konrad Menzel [Strategic Network Formation with Many Agents](#)

Hiroaki Kaido [Robust Confidence Regions for Incomplete Models](#)

12:30-2:00 Lunch ILR CC 227

2:00-3:20 – ILR CC 229

Federico A. Bugni [Inference Under Covariate Adaptive Randomization](#)

Kirill Evdokimov [Efficient Estimation with a Finite Number of Simulation Draws per Observation](#)

3:20-4:00 Coffee Break – ILR CC 227

4:00-5:20 – ILR CC 229

Tim Armstrong [Unbiased Instrumental Variables Estimation Under Known First-Stage Sign](#) — [Appendix](#)

Michal Kolesar [Finite-sample Optimal Inference in Nonparametric Models](#)

6:30 Dinner – Mia's Restaurant

Saturday September 5

8:30-9:00 Breakfast – ILR CC 227

9:00-10:20 – ILR CC 229

Jia Li [Jump Regressions](#)

Dacheng Xiu [Principal Component Analysis of High Frequency Data](#)

10:20-11:00 Coffee Break – ILR CC 227

11:00-12:20 – ILR CC 229

Xu Cheng [Uniform Asymptotic Risk of Averaging GMM estimator Robust to Misspecification](#)

José Montiel Olea [On the Maximum and Minimum Response to an Impulse in SVARs](#)

12:30 Lunch – ILR CC 227