The 12th Greater New York Metropolitan Area Econometrics Colloquium
Brown University, Saturday, December 2, 2017

8:15am-9:00am: Registration and Continental Breakfast

9:00am-10:30am: Session 1 (Chair: Adam McCloskey)

“Sensitivity Analysis using Approximate Moment Condition Models”
by Timothy Armstrong (Yale) and Michal Kolesár (Princeton)

“Uniform Inference in Panel Autoregression”
by John Chao (Maryland) and Peter Phillips (Yale)

“Weak Identification in a Class of Generically Identified Models with an Application to Factor Models”
by Gregory Cox (Columbia)

10:30am-11:00am: Break

11:00am-12:30pm: Session 2 (Chair: Andriy Norets)

“Identification of Incomplete Preferences”
by Arie Beresteau (Pittsburgh) and Luca Rigotti (Pittsburgh)

“An Information-Theoretic Approach to Partially Identified Auction Models”
by Sung Jae Jun (Penn State) and Joris Pinkse (Penn State)

“Identification and Estimation of a Cournot Oligopoly with Private Information”
by Gaurab Aryal (Virginia) and Federico Zincenko (Pittsburgh)

12:30pm-1:45pm: Lunch

1:45pm-3:15pm: Session 3 (Chair: Susanne Schennach)

“Finite-Sample Optimal Estimation and Inference on Average Treatment Effects Under Unconfoundedness”
by Timothy Armstrong (Yale) and Michal Kolesár (Princeton)

“Simple Semiparametric Estimation of Models with Measurement Errors”
by Kirill Evdokimov (Princeton) and Andrei Zeleneev (Princeton)

“Identification and Estimation of a Triangular Model with Multiple Endogenous Variables and Insufficiently Many Instrumental Variables”
by Liquan Huang (Rochester), Umair Khalil (West Virginia) and Nese Yildiz (Rochester)
3:15pm-3:45pm: Break

3:45pm-4:45pm: Session 4 (Chair: Eric Renault)

“A Perturbation Approach to Nonlinear Filtering: The Case of Stochastic Volatility”
by Ivana Komunjer (Georgetown) and Natalia Sizova (Rice)

“Uniform Inference for Conditional Factor Models with Instrumental and Idiosyncratic Betas”
by Yuan Liao (Rutgers) and Xiye Yang (Rutgers)

4:45pm-5:00pm: Break

5:00pm-6:00pm: Session 5 (Chair: Eric Renault)

“Beating the Simple Average: Egalitarian LASSO for Combining Economic Forecasts”
by Francis Diebold (Penn) and Minchul Shin (Illinois)

“Instrumental Variable Identification of Dynamic Variance Decompositions”
by Mikkel Plagborg-Møller (Princeton) and Christian Wolf (Princeton)

Registration

To participate in the colloquium, please send an e-mail to gnymaeconometricscolloquium@gmail.com by November 10, 2017 with the following information:

1. Name
2. Affiliation
3. Whether or not you will attend the conference dinner

Accommodations

We have reserved a block of rooms at Hotel Providence at a discounted conference rate of $149/night. This discounted rate is only available until November 3, 2017. To obtain a reservation at the discounted rate, please call Hotel Providence directly at 1-800-861-8990 and mention you are attending the 12th Greater NY Metropolitan Area Econometrics Colloquium through Brown University or follow this link:
https://reservations.travelclick.com/6395?groupID=2049753&hotelID=6395#guestsandrooms

Venue

Watson Institute, Joukowsky Forum (Room 155), Brown University
111 Thayer Street, Providence, RI 02912
The conference venue is about one mile from both Hotel Providence and the train station. The walk to the conference venue is safe and nice, but involves a large hill. Parking will be available for those who are driving (details provided later).

Organizing Committee

Adam McCloskey (Brown), Andriy Norets (Brown), Eric Renault (Brown) and Susanne Schennach (Brown)
Conference Participants

Andres Aradillas-Lopez (Penn State)
Timothy Armstrong (Yale)
Arie Beresteanu (Pittsburgh)
Felipe Brugues (Brown)
Chao Chen (Brown)
John Chao (Maryland)
Timothy Christensen (NYU)
Gregory Cox (Columbia)
Francis Diebold (Penn)
Sergey Egiev (Brown)
Kirill Evdokimov (Princeton)
Simon Freyaldenhoven (Brown)
Florian Gunsilius (Brown)
Marc Henry (Penn State)
Bo Honoré (Princeton)
Sung Jae Jun (Penn State)
Lidia Kosenkova (Penn State)
Michal Kolesár (Princeton)
Ivana Komunjker (Georgetown)
Yuan Liao (Rutgers)
Adam McCloskey (Brown)
Andriy Norets (Brown)
Matheiu Pellerin (Brown)
Cosimo Petracchi (Brown)
Mikkel Plagborg-Møller (Princeton)
Josef Platzer (Brown)
Kevin Proulx (Brown)
Eric Renault (Brown)
Susanne Schennach (Brown)
Daniela Scidá (Richmond Fed)
Jesse Shapiro (Brown)
Kenichi Shimizu (Brown)
Hrishikesh Vinod (Fordham)
Xiye Yang (Rutgers)
Nese Yildiz (Rochester)
Federico Zincenko (Pittsburgh)