

2016 CEME conference: "Inference on Nonstandard Problems"

Conference Program

Friday September 9

8:30-9:00 Breakfast

9:00-9:10 Opening words

9:10-10:30 Session I

- **K. Evdokimov:** "Inference with Many Instruments and Heterogeneous Treatment Effects" (with M. Kolesár)
- **A. Hagemann:** "Placebo Inference on Treatment Effects When the Number of Clusters is Small"

10:30-11:10 Coffee break

11:10-12:30 Session II

- **M. Farrell:** "Higher-order Refinements of Alternative Asymptotics for Kernel-based Semi-parametric Estimators" (with M. Cattaneo and M. Jansson)
- **D. Pouzo:** "On the Non-Asymptotic Properties of Regularized M-estimators"

12:30-2:00 Lunch

2:00-3:20 Session III

- **N. Sizova:** "Nearly Optimal Test for Long-Run Predictability with Nearly Integrated Regressors"
- **D. Xiu:** "When ARMA Meets High-Frequency Data: An Integrated Theory" (with R. Da)

3:20-4:00 Coffee break

4:00-5:20 Session IV

- **X. Shi:** "Estimating Semi-parametric Panel Multinomial Choice Models using Cyclic Monotonicity (with M. Shum)"
- **H. Xu:** "Nonparametric Estimation of Heterogeneous Individual Treatment Effects with Endogenous Treatment" (with Q. Feng and Q. Vuong)

6:30 Dinner

Saturday September 10

8:30-9:00 Breakfast

9:00-10:20 Session V

- J. Freyberger: "Uniform Confidence Bands: Characterization and Optimality" (with Y. Rai)
- M. Kolesár: "Simple and Honest Confidence Intervals in Nonparametric Regression" (with T. Armstrong)

10:20-11:00 Coffee break

11:00-12:20 Session VI

- I. Andrews: "Optimal Tests with Functional Nuisance Parameters" (with A. Mikusheva)
- J.L. Montiel Olea: "Posterior Distribution of Nondifferentiable Functions" (with T. Kitagawa and J. Payne)

12:20-12:30 Closing words

12:30-2:00 Lunch