



Advances in Econometrics

May 24-25, 2018

Venue: B110, Institute of Economics, Academia Sinica

May 24	
Time	Session
09:20-09:30	Opening remarks by Andrew Chesher (University College London)
09:30-11:00	1. REGRESSION DISCONTINUITY Chair: Yi-Ting Chen Yoichi Arai (Waseda University) <i>Testing Identifying Assumptions in Fuzzy Regression Discontinuity Design</i> Ying-Ying Lee (University of California) <i>Regression Discontinuity Designs with a Continuous Treatment</i>
11:00-11:30	Break (Group Photo)
11:30-13:00	2. INFERENCE Chair: Ji-Liang Shiu Toru Kitagawa (University College London) <i>Inference on Winners</i> Yuya Sasaki (Vanderbilt University) <i>Inference for Moments of Ratios with Robustness against Large Trimming Bias and Unknown Convergence Rate</i>
13:00-14:00	Lunch
14:00-15:30	3. ENDOGENEITY Chair: Yuya Sasaki Ji-Liang Shiu (Jinan University in Guangzhou) <i>Endogeneity in Semiparametric Nonseparable Models without Monotonicity</i> Shosei Sakaguchi (University of Tokyo) <i>Partial Identification and Inference on Duration Models with Endogenous Censoring</i>
15:30-16:00	Break
16:00-17:30	4. BOUNDING AND BOOTSTRAP Chair: Yuanyuan Wan Masamune Iwasawa (University of Tokyo) <i>Rate Optimal Specification Test When the Number of Instruments is Large</i> Kengo Kato (University of Tokyo) <i>Jackknife Multiplier Bootstrap: Finite Sample Approximations to the U-process Supremum with Applications</i>
18:00	Dinner (Buffet at Conference Site)

May 25	
Time	Session
09:30-11:00	5. ROBUST ESTIMATORS Chair: Songnian Chen Hidehiko Ichimura (University of Tokyo) <i>Locally Robust Semiparametric Estimation</i> Chu-An Liu (Institute of Economics, Academia Sinica) <i>Focused Information Criterion and Model Averaging for Extremum Estimators</i>
11:00-11:30	Break
11:30-13:00	6. DISCRETE VARIABLES Chair: Yu-Chin Hsu Le-Yu Chen (Institute of Economics, Academia Sinica) <i>Best Subset Binary Prediction</i> Wei Shi (Jinan University in Guangzhou) <i>A Dynamic Discrete Choice Model of Reverse Mortgage Borrower Behavior</i>
13:00-14:00	Lunch
14:00-15:30	7. TREATMENT EFFECT ESTIMATORS Chair: Toru Kitagawa Yuanyuan Wan (University of Toronto) <i>Identifying Marginal Treatment Effect with Imperfect Instruments</i> Yu-Chin Hsu (Institute of Economics, Academia Sinica) <i>Monotonicity Test for Local Average Treatment Effects under Regression Discontinuity</i>
15:30-16:00	Break
16:00-17:30	8. QUANTILE REGRESSION Chair: Ismael Mourifié Songnian Chen (Hong Kong University of Science and Technology) <i>Quantile Regression, Time-Varying Regressors and Sequential Estimation</i> Yi-Ting Chen (Institute of Economics, Academia Sinica) <i>Quantile Time-Series Regression for Distribution Evolution</i>
18:30	Banquet (Chao Ping Ji, San Want Hotel)