April 30, 2016
Adams Alumni Center
9:00 am–5:00 pm

2016 Kansas Workshop
in Advanced Econometrics


9:30-10:00 Jushan Bai, Columbia University
“Econometric Analysis of Large Factor Models”

10:00-10:30 Liangjun Su, Singapore Management University, Singapore
“Identifying Latent Structures in Panel Data”

10:30-11:00 Ying Fang, Xiamen University, China
“Inferences for Varying Coefficient Panel Data Model with Cross-Sectional Dependence”

10:00-11:30 Coffee Break

11:30-12:00 Anotonio Galvao, University of Iowa
“Dynamic Nonlinear Rational Quantile Models”

12:00-12:30 Graham Elliott, University of California at San Diego
“Forecasting Binary Outcomes”

12:30-2:00 Lunch (at the conference site)

2:00-2:30 Han Hong, Stanford University
“Bayesian Indirect Inference and the ABC of GMM”

2:30-3:00 Christian Hansen, University of Chicago
“Double Machine Learning: Improved Point and Interval Estimation of Treatment and Causal Parameters”

3:00-3:30 Tong Li, Vanderbilt University
“A Partial Identification Subnetwork Approach to Discrete Games in Large Networks: An Application to Quantifying Peer Effects”

3:30-4:00 Coffee Break

4:00-4:30 Qiying Wang, University of Sydney, Australia
“Optimal Bandwidth Selection in Nonlinear Cointegrating Regression”

4:30-5:00 Ted Juhl, University of Kansas
“Rolling Regression”