

2018 Workshop on Advanced Econometrics

April 21, 2018

Department of Economics, University of Kansas

Venue: KU Alumni Center (The Phillips Board Room)

Hotel: Oread Hotel (Address: 1200 Oread Avenue, Lawrence, KS 66044)

Phone: [\(877\) 263-6347](tel:8772636347) or [\(785\) 843-1200](tel:7858431200))

[8:00-8:50 Breakfast at The Paul Adam Lounge at the KU Alumni Center \(only one block away from the hotel, just get out of the hotel and walk straightly one block ahead\)](#)

8:50-9:00 Opening Remark: Melina Stanislavova, Chair of Economics Department, KU

Morning Session: Chair, Zongwu Cai, University of Kansas

[1] 9:00-9:35 Keisuke Hirano, Pennsylvania State University
“Local Asymptotic Approximations for Risk Functions”

[2] 9:35-10:10 Mehmet Caner, Ohio State University
“High Dimensional GMM”

[10:10-10:30 Coffee Break](#)

[3] 10:30-11:05 Michael Jansson, University of California at Berkeley
“Bootstrap-Based Inference for Cube Root Consistent Estimators”

[4] 11:05-11:40 Ying Fang, Xiamen University
“Partially Conditional Quantile Treatment Effect Models”

[5] 11:40-12:15 Tom Fomby, Southern Methodist University
“The Two Cultures within Econometrics”

[12:15-1:30 Lunch \(The Paul Adam Lounge at The KU Alumni Center\)](#)

Afternoon Session: Chair, Ted Juhl, University of Kansas

[6] 2:00-2:35 Guido Kuersteiner, University of Maryland
“Effective Sterilized Foreign Exchange Intervention? Evidence from a Rule-Based Policy”

[7] 2:35-3:10 John Tan, Rutgers University
“Model-Assisted Inference for Treatment Effects Using Regularized Calibrated Estimation with High-Dimensional Data”

[8] 3:10-3:45 Ted Juhl
“Testing for Slope Heterogeneity Bias in Panel Data Models”

3:45-4:05 [Coffee Break](#)

[9] 4:05-4:40 Ming Lin, Xiamen University
“A Generalized Threshold Type Model with Monotonic Switching Mechanism”

[10] 4:40-5:15 Cindy Yu, Iowa State University
“Achieving Parsimony in Bayesian VARs with Horseshoe Prior”

[11] 5:15-5:50 Ji-Hyung Lee, University of Illinois at Chicago-Urbana
“On LASSO for Predictive Regression”

[12] 5:50-6:25 Zhongjian Lin, Emory University
“Misclassification and the Hidden Silent Rivalry”

6:30-8:30 [Reception and Dinner \(The All Seasons Den at the Oread Hotel\)](#)