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

2016 Kansas Workshop in Advanced Econometrics

9:20-9:30 Opening Remarks: Ted Juhl, KU Economics

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 Net works: 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”