2017 Tsinghua International Conference on Econometrics

Date: June 7 - 8, 2017
Venue: Faculty Lounge (Wei Lun 415)

Conference Schedule (Day 1)

Opening Speech  
Xiaohan Zhong (Chair, Department of Economics, Tsinghua University)  
Qi Li (International School of Economics and Management, Capital University of Economics and Business)

Keynote Speech  
Yingyao Hu (Johns Hopkins University)  
Dynamic Decisions under Subjective Beliefs: A Structural Analysis

9:25 – 9:35  
BREAK

Contributed Session  
Chair: Lin Zhu (Tsinghua University)  
Marc Henry (Pennsylvania State University)  
Single Market Nonparametric Identification of Multi-attribute Hedonic Equilibrium Models  
Shaoping Wang (Huazhong University of Science and Technology)  
Testing for an Explosive-side Moderate Deviation Process from Unity  
Ying Fang (Xiamen University)  
A Semiparametric Quantile Panel Data Model with An Application to Estimating the Growth Effect of FDI

Keynote Speech  
Yacine Ait-Sahalia (Princeton University)  
TBD

14:45 – 14:55  
BREAK

Contributed Session  
Chair: Shengjie Hong (Tsinghua University)  
Yonghong An (Texas A&M University)  
Your American Dream is Not Mine! A New Approach to Estimating Intergenerational Mobility Elasticities  
Yu Zhu (Bank of Canada)  
Robust Inference in First-Price Auctions: Experimental Findings As Identifying Restrictions  
Shengjie Hong (Tsinghua University)  
How Likely to Be Caught: Identification and Estimation of Strategic Misreporting
**Conference Schedule (Day 2)**

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| 8:40 – 9:25   | **Keynote Speech**  
*Jack Porter* (University of Wisconsin - Madison)  
*Moment Inequalities for Multinomial Choice with Fixed Effects* |
| 9:25 – 9:35   | **BREAK**                                                          |
| 9:35 – 11:50  | **Contributed Session**  
Chair: Yuanyuan Wan (University of Toronto)  
*Yiguo Sun* (University of Guelph)  
*Estimation and Inference in Functional-Coefficient Spatial Autoregressive Panel Data Models with Fixed Effects*  
*Hongjun Li* (Capital University of Economics and Business)  
*Estimation and inference of panel data models with constrained interactive fixed effects*  
*Yuanyuan Wan* (University of Toronto)  
*Two-way Exclusion Restrictions in Models with Heterogeneous Treatment Effects* |