

The 17th Greater New York Metropolitan Area Econometrics Colloquium

University of Rochester, Friday, November 22, 2024

Each presentation is 25 minutes plus 5 minutes discussion

8:30am-9:00am: Registration and continental breakfast

9:00am-10:30am: Session 1 - Chair: Yukun Ma (Rochester)

“Squared Regret Policy Learning”

By **Chen Qiu** (Cornell), Toru Kitagawa and Simon Lee

“Extrapolating Causal Effects in Sharp Multivariate RDD Using Rank Invariance”

by Ben Deaner, **Soonwoo Kwon** (Brown)

“Inference on High Dimensional Selective Labeling Models”

by **Shakeeb Khan** (Boston College), Elie Tamer, Qingsong Yao

10:30am-11:00am: Break

11:00am-12:00pm: Session 2 - Chair: Marc Henry (Penn State)

“Low-Frequency Long-Run Restrictions”

by **Martín Almuzara** (NY Fed)

“Dynamic Choice Models with Gaussian Signals – Theory and Perturbation Approximation”

by Elena Afanasyeva, **Ivana Komunjer** (Georgetown), Molin Zhong

12:00pm-1:30pm: Lunch

1:30pm-3:00pm: Session 3 - Chair: Bin Chen (Rochester)

“Inference Based on Time-Varying SVARs Identified with Sign”

by **Jonas Arias** (Philadelphia Fed), Juan Rubio Ramírez, Minchul Shin, Daniel Waggoner

“Nonparametric Time-Varying Local Projections”

by **Kenwin Maung** (Rutgers)

“Double Robustness of Local Projections and Some Unpleasant VARithmetic”

by José Luis Montiel Olea, **Mikkel Plagborg-Møller** (Princeton), Eric Qian, Christian K. Wolf

3:00pm-3:30pm: Coffee break

3:30pm-4:30pm: Session 4 - Chair: Nese Yildiz (Rochester)

“Inference in strategic-interaction models with censored action spaces”
by **Lidia Kosenkova** (UVA)

“Instrumental Variables Estimators and Bounds on Treatment Effects”
by **Ivan Korolev** (Binghamton), Frank A. Wolak

4:30pm-5:00pm: Break

5:00pm-6:00pm: Session 5 - Chair: Young Ki Shin (McMaster)

“Random Forests for Spatially Dependent Data”
by Arkajyoti Saha, **Sumanta Basu** (Cornell), Abhirup Datta

“Does Noise Hurt Economic Forecasts?”
by **Yuan Liao** (Rutgers), Xinjie Ma, Andreas Neuhierl, Zhentao Shi

6.30pm: Dinner

Travel and Accommodations

We cannot cover travel or accommodations. Here is the link where you can book your rooms with group rates:

https://www.ihg.com/staybridge/hotels/us/en/find-hotels/select-roomrate?fromRedirect=true&qSrt=sBR&qIta=99801505&icdv=99801505&qSIH=RO CBA&qCiD=21&qCiMy=102024&qCoD=23&qCoMy=102024&qGrpCd=ECO&qAA R=6CBARC&qRtP=6CBARC&setPMCookies=true&qSHBrC=SB&qDest=1000%20Geneese%20Street,%20Rochester,%20NY,%20US&srb_u=1&qChAge=&qRmFltr=

Venue

Morey Hall 321

University of Rochester

Organizing Committee

Bin Chen, Yukun Ma, Nese Yildiz