

# Workshop on Advances in Econometrics 2018

June 17-18, 2018

June 17

Chair: Katsumi Shimotsu (University of Tokyo)

2:00 – 2:30 Toru Kitagawa (University College of London) “Inference on Winners”  
(with Isaiah Andrews and Adam McCloskey)

2:30 – 3:00 Shosei Sakaguchi (University of Tokyo) “Partial Identification and  
Inference on Duration Models with Endogenous Censoring”

3:00 – 3:30 Zhengfei Yu (University of Tsukuba) “Simple Semiparametric  
Estimation of Ordered Response Models: With an Application to the Interdependent  
Durations Model “(with Ruixuan Liu)

3:30 – 4:00 intermission

Chair: Naoya Sueishi (Kobe University)

4:00 – 4:30 Shin Kanaya (Aarhus University) “Empirical Welfare Analysis under  
Social Interactions” (with Debopam Bhattacharya and Pascaline Dupas)

4:30 – 5:00 Tetsuya Kaji (MIT) “Assessing Outcome-Dependent Heterogeneity in  
Treatment Effects”

5:00 – 5:30 Takuya Ishihara (University of Tokyo) “Panel Data Quantile  
Regression for Treatment Effects Models”

June 18

Chair: Hiroyuki Kasahara (University of British Columbia)

9:00 – 9:30 Yoichi Arai (Waseda University) “Testing Identifying Assumptions in Fuzzy Regression Discontinuity Design”

9:30 – 10:00 Hidehiko Ichimura (University of Tokyo) “Locally Robust Semiparametric Estimation” (with Victor Chernozhukov, Juan Carlos Escanciano, Whitney Newey, and James Robins)

10:00 – 10:30 intermission

Chair: Yoichi Arai (Waseda University)

10:30 – 10:50 Naoya Sueishi (Kobe University) “Efficient Regularization Parameter Selection for Maximum Likelihood Post-Selection Estimation in Generalized Linear Models” (with Tomohiro Ando)

10:50 – 11:20 Tatsushi Oka (Monash University) “Indirect Inference with a Non-Smooth Criterion Function”

11:20 – 11:50 Taisuke Otsu (London School of Economics) “Jackknife, small bandwidth and high-dimensional asymptotics” (with Yukitoshi Matsushita)