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Workshop on Applied Microeconometrics and Panel Data

Thursday, 11 December 2025

Programme

10:15-10:30	Registration
10:30-11:30	Iván Fernández-Val "Conditional Rank-Rank Regression", joint with Victor Chernozhukov, Jonas Meier, Aico van Vuuren, and Francis Vella
11:30 – 11:45	Coffee Break
11:45 – 12:45	Juan Carlos Escanciano “Machine Learning Inference on Inequality of Opportunity”, joint with Joel Terschuur
12:45 – 13:45	Liyang Sun “Estimating Treatment Effects Under Bounded Heterogeneity”, joint with Soonwoo Kwon
13:45 – 14:45	Lunch
14:45 – 15:45	Víctor Sancibrián “Micro responses to macro shocks”, joint with Tincho Almuzara
15:45 – 16:45	Siqi Wei “Modeling Noisy Subjective Probabilities with Application to Heterogeneous Income Expectations”, joint with Manuel Arellano

16:45 – 17:00 Break

17:00 – 18:00 Marcelo Moreira “Inference based on the Continuously Updating Estimator and the Conditional Likelihood Ratio Test”, joint with Whitney Newey and Mahrad Sharifvaghefi

18:15 After-workshop drinks and snacks

Organizers: Dmitry Arkhangelsky (CEMFI), Liyang Sun (CEMFI) and Siqi Wei (IE University)

CEMFI acknowledges support from the Spanish Ministry of Science, Innovation and Universities, Grant PID2022-143184NA-I00