The Fall Econometrics Conference

Wednesday, November 16

14:20 - 14:30

Opening remarks by Rafael Repullo

14:30 - 16:00

Dante Amengual “Specification Tests for non-Gaussian Structural Vector Autoregressions”

Enrique Sentana “Hypothesis Tests with a Repeatedly Singular Information Matrix”

16:30 - 18:00

Liyang Sun “Adapting to Misspecification”

Bryan Graham “Simulated Maximum Likelihood Estimation of Large Games using Scenarios”

20:30

Dinner (by invitation only)

Thursday, November 17

11:30 - 13:00

Dalia Ghanem “Selection and Parallel Trends”

Dmitry Arkhangelsky “On Policy Evaluation under Sequential Exogeneity”

15:00 - 17:15

Stéphane Bonhomme “Estimating Individual Responses when Tomorrow Matters”

Eduardo Morales “A Revealed-Preference Approach to Measuring Information Frictions in Migration Decisions”

Manuel Arellano “Measuring Income Risk using Micro and Macro Data”