2017 Triangle Econometrics Conference
December 1, 2017
Duke University
Department of Economics
Social Sciences 113

- 8:30-9:00: Breakfast: Near SS 113

- 9:00-10:00: **Keynote speaker: Andrew Chesher (UCL):** “On Incomplete Models for Discrete Outcomes”.

- 10:00-10:15: Break

- 10:15-11:15: **Session #1**
  - **Karim Chalak (UVA):** “Measurement Error Without Exclusion: the Returns to College Selectivity and Characteristics” (joint with D. Kim).
  - **Zheng Li (NCSU):** “Nonparametric Identification and Inference of First-Price Auctions with Heterogenous Bidders”.

- 11:15-11:30: Break

- 11:30-12:30: **Session #2**
  - **Jia Li (Duke):** “Jump Factor Models in Large Cross-Sections” (joint with V. Todorov & G. Tauchen).
  - **Andrew Patton (Duke):** “Estimation and Inference for Large Panel Copula Models” (joint with D. H. Oh & C. Pakel).

- 12:30-1:30: Break Lunch: Near SS 113
• 1:30-3:00: Session #3

  – **Gaurab Aryal (UVA)**: “Identifying a Model of Screening with Multidimensional Consumer Heterogeneity”.


  – **Matthew Masten (Duke)**: “Interpreting Quantile Independence” (joint with A. Poirier).

• 3:00-3:15: Break

• 3:15-4:15: Session #4

  – **Alexandre Belloni (Duke)**: “Subvector Inference in Partially Identified Moment Inequality Models with Many Moment Inequalities” (joint with F. Bugni and V. Chernozhukov).

  – **Arnaud Maurel (Duke)**: “Testing Rational Expectations using Data Combination” (joint with X. DHaultfoeuille and C. Gaillac).

• 4:15-4:30: Break

• 4:30-5:30: Session #5


  – **Yuan Xue (Duke)**: “Investor Sentiment and Volume-Volatility Relationship”.

  – End of Program –