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".
  - **Andrii Babii (UNC):** "Is Completeness Necessary? Estimation in Non Identified Linear Models" (joint with J.-P. Florens).
  - **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**
  - **Leland Farmer (UVA):** "The Discretization Filter: A Simple Way to Estimate Nonlinear State Space Models".
  - **Yuan Xue (Duke):** "Investor Sentiment and Volume-Volatility Relationship".

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