2024 Triangle Econometrics Conference

April 19, 2024

Nelson Hall 2402
North Carolina State University

- 8:30-9:00: Breakfast

- 9:00-10:00: **Keynote speaker: Dacheng Xiu (University of Chicago – Booth School of Business**

  "Can Machines Learn Weak Signals?"

- 10:00-10:30 Break

- 10:30-11:30 : **Session #1**

  - **Adam Rosen (Duke)**: "Robust Analysis of Short Panels"
  - **Tianqi Li (UNC-CH)**: "High-dimensional Inference when the True Parameter is on or near the Boundary"

- 11:30-12:00 Break

- 12:00-1:00: **Session #2**

  - **Jeffrey Dorfman (NCSU)**: "Forecasting Revisions to U.S. Jobs Report Data"
  - **Igor Kheifets (UNC-Charlotte)**: "Instrumental variable approach to multicointegration"

- 1:00-2:00: Lunch

- 2:00-3:30 : **Session #3**

  - **Andrii Babii (UNC-CH)**: "Functional Partial Least-Squares: Optimal Rates and Adaptation"
  - **Mehmet Caner (NCSU)**: "Deep learning based residuals in non-linear factor models: Precision matrix estimation of returns with low signal to noise ratio"
  - **Spencer Banzhaf (NCSU)**: "Valuing Policy Characteristics and New Products using a Simple Linear Program"

- 3:30-4:00 : Break

- 4:00-5:30 : **Session #4**

  - **Desire Kedagni (UNC-CH)**: "Misclassification in Difference-in-Differences Models"
  - **Muyang Ren (Duke)**: "Identification-Robust Inference on Treatment Effects in MTE Models"
  - **Ezgi Cengiz (NCSU)**: "Effectiveness of soda taxes"