

## SNU Workshop on Advances in Microeconometrics

A cemmap conference

Organised by Sokbae Lee (cemmap and SNU) and Yoon-Jae Whang (SNU)

Thursday 7 and Friday 8 May 2015
Room Water Lily, Convention Center, Hoam Faculty House, Seoul National University

## **Programme**

## Thursday 7 May 2015

Program)

| Session 1<br>09:00 – 11:00 | Chair: Yoon-Jae Whang (Seoul National University)  Hidehiko Ichimura (University of Tokyo)  The Influence Function of Semiparametric Estimators  Kyungchul Song (UBC)  Finite Sample Inference on Two-Sided Matching Models  Toru Kitagawa (UCL)  Who should be Treated? Empirical Welfare Maximization Methods for Treatment Choice |
|----------------------------|--|
| 11:00 – 11:30              | Coffee break   |
| Session 2<br>11:30 – 12:50 | Chair: Sokbae Lee (Seoul National University)  Song Xi Chen (Peking University and Iowa State University)  High Dimensional Generalized Empirical Likelihood for Moment Restrictions with Dependent Data  Kengo Kato (University of Tokyo)  Central Limit Theorem and Bootstrap in High-Dimension                                    |
| 12:50 – 14:30              | Lunch  |
| Session 3<br>14:30 – 15:50 | Chair: Hyungsik Roger Moon (USC)  Dennis Kristensen (UCL) On the Nonparametric Identification of Multiple Choice Models  Liangjun Su (SMU) On Time-Varying Factor Models: Estimation and Inference   |
| 15:50 – 16:30              | Coffee break   |
| Session 4<br>16:30 – 17:50 | Chair: Jae-Young Kim (Seoul National University)  Myung Hwan Seo (Seoul National University) Is There a Jump?  Katsumi Shimotsu (University of Tokyo)  Testing the Number of Components in Normal Mixture Regression Models  |
| 17:50 –                    | Conference dinner, including students' meeting with workshop participants (BK21 Plus   |

## Friday 8 May 2015

Session 5 Chair: Keunkwan Ryu (Seoul National University)

09:00 – 11:00 Adam Rosen (UCL)

Identification of the Distribution of Valuations in an Incomplete Model of English Auctions

Jean-Marc Robin (Sciences Po and UCL)

Nonparametric Estimation of Non-Exchangeable Latent Variable Models

Arthur Lewbel (Boston College)

Necessary Luxuries: A New Social Interactions Model, Applied to Keeping Up with the

Joneses in India

11:00 – 11:30 Coffee break

Session 6 Chair: Myung Hwan Seo (Seoul National University)

11:30 – 12:50 **Martin Weidner** (UCL)

Nonlinear Panel Models with Interactive Effects

Xun Lu (HKUST)

Shrinkage Estimation of Dynamic Panel Data Models with Interactive Fixed Effects

12:50 - 14:00 Lunch

Session 7 Chair: Andrew Chesher (UCL) 14:00 – 16:00 **Songnian Chen** (HKUST)

Quantile Regression with Time-Varying Regressors

Shengjie Hong (Tsinghua University)

How Likely to Be Caught: Identification and Estimation of Strategic Misreporting

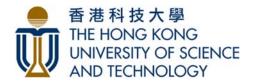
Le-Yu Chen (Academia Sinica)

Breaking the Curse of Dimensionality in Conditional Moment Inequalities for Discrete Choice

Models

16:00 – 16:30 Coffee break

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<sup>&</sup>lt;sup>1</sup> SNU Creative Leading Researcher Grant, Dept. of Economics, BK21 Plus Program and Institute of Economic Research