

2018 Tsinghua Workshop on Econometrics

Date: May 31 June 2, 2018

Venue: Weilun 513, SEM

Conference Schedule (Day 1, May 31)

Opening Speech 8:30 8:45	Chong-En Bai (Executive Associate Dean of SEM, Tsinghua University) Qi Li (Dean of ISEM, Capital University of Economics & Business)
Session 1 8:45 9:45	Chair: Liangjun Su (Singapore Management University) Rajeev Dehejia (New York University) <i>Evaluating Counterfactual Predictions from Competing Methods</i>
9:45 9:55	Break
9:55 11:55	Christopher Taber (University of Wisconsin Madison) <i>Methods for Using Selection on Observed Variables to Address Selection on Unobserved Variables</i> Liangjun Su (Singapore Management University) <i>On Factor Models with Random Missing: EM Estimation, Inference, and Cross Validation</i>

Conference Schedule (Day 2, June 1)

Session 2 8:50 9:50	Chair: Yi Lu (Tsinghua University) Han Hong (Stanford University) <i>TBA</i>
9:50 10:00	Break
10:00 12:00	Andres Santos (University of California, Los Angeles) <i>Wild Bootstrap with a Small Number of Large Clusters</i> Shengjie Hong (Tsinghua University) <i>Identification and Estimation of Multi-Period Simple Contracts</i>

Conference Schedule (Day 3, June 2)

Session 3

8:50 9:50

Chair: Yonghong An (Texas A&M University)

Yuanyuan Wan (University of Toronto)

Testing Identifying Assumptions in Fuzzy Regression Discontinuity Designs

9:50 10:00

Break

10:00 12:00

Ye Chen (Capital University of Economics & Business)

Mixed Dynamic Factor Models Applied to Chinese House Prices

Yonghong An (Texas A&M University)

Identification of Decision Making under Subjective Expectations