

2017 Tsinghua International Conference on Econometrics

Date: June 7 - 8, 2017

Venue: Faculty Lounge (Wei Lun 415)

Conference Schedule (Day 1)

Opening Speech 8:30 – 8:40	Xiaohan Zhong (Chair, Department of Economics, Tsinghua University) Qi Li (International School of Economics and Management, Capital University of Economics and Business)
Keynote Speech 8:40 – 9:25	Yingyao Hu (Johns Hopkins University) <i>Dynamic Decisions under Subjective Beliefs: A Structural Analysis</i>
9:25 – 9:35	BREAK
Contributed Session 9:35 – 11:50	Chair: Lin Zhu (Tsinghua University) Marc Henry (Pennsylvania State University) <i>Single Market Nonparametric Identification of Multi-attribute Hedonic Equilibrium Models</i> Shaoping Wang (Huazhong University of Science and Technology) <i>Testing for an Explosive-side Moderate Deviation Process from Unity</i> Ying Fang (Xiamen University) <i>A Semiparametric Quantile Panel Data Model with An Application to Estimating the Growth Effect of FDI</i>
Keynote Speech 14:00 – 14:45	Yacine Ait-Sahalia (Princeton University) <i>TBD</i>
14:45 – 14:55	BREAK
Contributed Session 14:55 – 17:10	Chair: Shengjie Hong (Tsinghua University) Yonghong An (Texas A&M University) <i>Your American Dream is Not Mine! A New Approach to Estimating Intergenerational Mobility Elasticities</i> Yu Zhu (Bank of Canada) <i>Robust Inference in First-Price Auctions: Experimental Findings As Identifying Restrictions</i> Shengjie Hong (Tsinghua University) <i>How Likely to Be Caught: Identification and Estimation of Strategic Misreporting</i>

Conference Schedule (Day 2)

Keynote Speech 8:40 – 9:25	Jack Porter (University of Wisconsin - Madison) <i>Moment Inequalities for Multinomial Choice with Fixed Effects</i>
9:25 – 9:35	BREAK
Contributed Session 9:35 – 11:50	Chair: Yuanyuan Wan (University of Toronto) Yiguo Sun (University of Guelph) <i>Estimation and Inference in Functional-Coefficient Spatial Autoregressive Panel Data Models with Fixed Effects</i> Hongjun Li (Capital University of Economics and Business) <i>Estimation and inference of panel data models with constrained interactive fixed effects</i> Yuanyuan Wan (University of Toronto) <i>Two-way Exclusion Restrictions in Models with Heterogeneous Treatment Effects</i>