Harvard/MIT Econometrics Seminars

2014 SPRING

February 6	Luke Miratrix (Harvard University) “Randomization Inference for Treatment Effect Variation" (with Peng Ding and Avi Feller)
February 13	Kirill Evdokimov (Princeton/visiting MIT)
February 20	Rafaella Giacomini (University College London) “Generalized Method of Moments with Latent Variables” (with A. Ronald Gallant and Giuseppe Ragusa)
February 27	Konrad Menzel (NYU) “Large Matching Markets as Two-Sided Demand Systems”
March 6	Adam McCloskey (Brown University) “On the Computation of Size-Correct Power-Directed Tests for Null Hypotheses Characterized by Inequalities”
March 13	Tiemen Woutersen (Arizona) “Confidence Sets for Continuous and Discontinuous Functions of Parameters” (with John C. Ham)
April 3	Alberto Abadie (MIT) “Endogenous Stratification”
April 10	Yacine Ait Sahilia (Princeton University) “High Frequency Traders: Taking Advantage of Speed” (with Mehmet Saglam)
April 17	Dacheng Xiu (Chicago Booth) “Principal Component Analysis of High Frequency Data”
April 24	Jerry Hausman, Ye Luo, and Chris Palmer (MIT) “Errors in the Dependent Variable of Quantile Regression Models”
May 1	Zhipeng Liao (UCLA) “A Simple and Robust Model Selection Test for Large Models” (with Xiaoxia Shi at University of Wisconsin, Madison)
May 8	Rosa Matzkin (Princeton University) “Consumer Demand with Multivariate Nonseparable Unobserved Heterogeneity" (with Richard Blundell & Dennis Kristensen)