EC3163: THE ECONOMETRICS WORKSHOP – FALL 2017
THURSDAYS, 4:30-6:00PM

Thursday, September 7
Anna Mikusheva (MIT)
"Factor Models with Many Assets: Strong Factors, Weak Factors, and the Two-Pass Procedure"
Harvard, Littauer M-15, North Yard

September 14
Toru Kitagawa (University College London)
"Uncertain Identification"
MIT, E52-432

September 21
Geert Dhaene (KU Leuven Faculty of Economics & Business)
"Profile Score Adjustments for Incidental Parameter Problems"
Harvard, Littauer M-15, North Yard

September 28
Serena Ng (Columbia University)
"Principal Components and Regularized Estimation of Factor Models"
MIT, E52-432

October 5
Tymon Słoczyński (Brandeis University)
"A General Weighted Average Representation of the Ordinary and Two-Stage Least Squares Estimands"
Harvard, Littauer M-15, North Yard

October 12
James Stock (Harvard University)
"Identification and Estimation of Dynamic Causal Effects in Macroeconomics"
MIT, E52-432

October 19
No meeting - Harvard Harris Lecture

October 26
Shakeeb Khan (Boston College)
"On Uniform Inference in Nonlinear Models with Discrete Endogenous Variables"
(presentation will be based on Paper 1 & Paper 2
Harvard, Littauer M-15, North Yard

November 2
Jiaying Gu (University of Toronto)
"Sufficient Statistics for Unobserved Heterogeneity in Structural Dynamic Logit Models"

MIT, E52-432

November 9
Guido Imbens (Stanford University)
"The Role of the Propensity Score in Fixed Effect Models"
Harvard, Littauer M-15, North Yard

November 16
No meeting - MIT department seminar

November 23
No meeting - Thanksgiving break

November 30
Andriy Norets (Brown University)
"Adaptive Bayesian Nonparametric Estimation of Mixed Discrete-Continuous Distributions under Smoothness and Sparsity"
MIT, E52-432