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The Leverhulme Trust

A cemmap conference

Microeconometrics: Measurement Matters

28 – 30 June 2007

Wellcome Collection Conference Centre, London

Conference Programme

Thursday 28 June 2007

Session 1: Measurement tools: estimation, inference and testing

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|-------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| 1:00 – 2:00 | Registration and Refreshments |
| 2:00 – 2:10 | Andrew Chesher (Director, cemmap)
Welcome and Introduction |
| 2:10 – 3:00 | Joel Horowitz (Northwestern University)
Specification Testing in Nonparametric Instrumental
Variables Estimation |
| 3:00 – 3:50 | Xiaohong Chen (New York University)
Nonparametric Endogeneity with Nonsmooth Conditional
Moments (with Demian Pouzo) |
| 3:50 – 4:30 | Refreshments |
| 4:30 – 5:20 | Jerry Hausman (Massachusetts Institute of Technology)
IV Estimation with Heteroskedasticity and Many
Instruments (with Whitney Newey and Tiemen Woutersen) |
| 5:20 – 6:10 | Victor Chernozhukov (Massachusetts Institute of
Technology)
Quantile Curves without Crossing (with Ivan Fernandez-Val
and Alfred Galichon) - PAPER 1 and PAPER 2 |
| 6:30 – 8:00 | Reception at the Wellcome Collection Conference Centre |

Friday 29 June 2007

**Session 2: Measurement, measurement error and identification
(Cospponsored by the EU Research and Training Network "Microdata")**

- 8:30 – 9:00 Refreshments
- 9:00 – 9:50 **Andrew Chesher** (UCL and cemmap)
[Identification with Discrete Measurement](#)
- 9:50 – 10:40 **Susanne Schennach** (University of Chicago)
Measurement Error and Related Problems
[RELATED PAPER \(with Yingyao Hu\)](#)
- 10:40 – 11:10 Refreshments
- 11:10 – 12:00 **Rosa Matzkin** (Northwestern University)
Estimation Methods for Response Errors
- 12:00 – 12:50 **Hidehiko Ichimura** (University of Tokyo)
Nonparametric Identification and Estimation of the
Transformation Model (with Simon Sokbae Lee)
- 12:50 – 2:00 Lunch

Session 3: Partial identification

- 2:00 – 2:50 **Elie Tamer** (Northwestern University)
The Identification Power of Equilibrium in Simple Games
(with Andrés Aradillas-López)
- 2:50 – 3:40 **Christian Hansen** (University of Chicago Business School)
[Identification and Estimation in Some Flexible Correlated
Random Effects Models](#)
- 3:40 – 4:20 Refreshments
- 4:20 – 5:10 **Tom Stoker** (Massachusetts Institute of Technology)
Set Identification with Tobin Regressors (with Victor
Chernozhukov and Roberto Rigobon)
- 5:10 – 6:00 **Whitney Newey** (Massachusetts Institute of Technology)
Partial Identification of Binary Response Panel Data

Saturday 30 June 2007

Session 4: Measurement in practice

- 8:30 – 9:00 Refreshments
- 9:00 – 9:50 **Guido Imbens** (Harvard University)
[Complementarity and Aggregate Implications of Assortative Matching: A Nonparametric Analysis](#) (with Bryan Graham and Geert Ridder)
- 9:50 – 10:40 **Richard Spady** (European University Institute)
[Semiparametric Methods for the Measurement of Latent Attitudes and the Estimation of their Behavioural Consequences](#)
- 10:40 – 11:10 Refreshments
- 11:10 – 12:00 **Ariel Pakes** (Harvard University)
[An Experimental Hedonic Component Index for the CPI: from Annual Computer Data to the BLS Monthly Data on Other Goods](#) (with Tim Erickson)
- 12:00 – 1:00 Lunch

Session 5: Measuring expectations

(Cosponsored by the Leverhulme Trust Research Programme "Evidence, Inference and Enquiry")

- 1:00 – 1:50 **Orazio Attanasio** (University College London and IFS)
Educational Choices, Subjective Expectations and Credit Constraints (with Katja Kaufmann)
- 1:50 – 2:40 **Michael Hurd** (Rand Corporation)
Subjective Probabilities in Household Surveys: Measurement and Empirical Properties
- 2:40 – 3:30 **Charles Manski** (Northwestern University)
[Using Elicited Choice Probabilities to Estimate Random Utility Models: Preferences for Electricity Reliability](#) (with Asher Blass and Saul Lach)
- 3:30 – 4:00 Refreshments and Farewell