

## Inference in Partially Identified Models with Applications

(a conference sponsored by CEMMAP and Northwestern Econometrics)

27 – 28 March 2008, UCL (London)

### PROGRAMME

#### Day 1: Thursday 27<sup>th</sup> March

10:30 – 11:00 Refreshments & Registration

#### Session 1

11:00 – 11:05 Introduction

11:05 – 11:50 Frank Schorfheide (University of Pennsylvania)  
“A Bayesian View of Partial Identification”  
(with Hyungsik Roger Moon)

11:50 – 12:35 Adam Rosen (University College London, CEMMAP)  
“Intersection Bounds: Estimation and Inference”  
(with Victor Chernozhukov and Sokbae Lee)

12:35 – 14:00 Lunch

#### Session 2

14:00 – 14:45 Elie Tamer (Northwestern University)  
“Misspecification in Moment Inequality Models: Back to Moment Equalities?”

14:45 – 15:30 Ariel Pakes (Harvard University)  
“Economic Models Generating Moment Inequalities and their Properties”

15:30 – 16:00 Break, refreshments

#### Session 3

16:00 – 16:45 Victor Chernozhukov (Massachusetts Institute of Technology)  
“Inference on Sets in Finance”

16:45 – 17:30 Don Andrews (Yale University)  
“Inference for Parameters Defined by Moment Inequalities using Generalized Moment Selection” (with Gustavo Soares)

## Day 2: Friday 28<sup>th</sup> March

9:00 - 9:30 Refreshments

### Session 4

9:30 – 10:15 Charles Manski (Northwestern University)  
“Adaptive Partial Policy Innovation: Coping with Ambiguity through Diversification”

10:15 – 11:00 Whitney Newey (Massachusetts Institute of Technology)  
“Identification of Marginal Effects in Nonlinear Panel Models”

11:00 – 11:30 Break, refreshments

### Session 5

11:30 – 12:15 Lars Nesheim (University College London, CEMMAP)  
“Bounds on Willingness to Pay for Organic Food: Health, Quality and Environment” (with Rachel Griffith)

12:15- 13:00 John Pepper (University of Virginia)  
"Identifying the Effects of Food Stamps on the Nutritional Distress of Children when Program Participation is Misreported"

13:00 – 14:15 Lunch

### Session 6

14:15 – 15:00 Thierry Magnac (Université de Toulouse – GEMAQ and IDEI)  
“Set Identified Linear Models” (with Christian Bontemps and Eric Maurin)

15:00 – 15:45 Francesca Molinari (Cornell University)  
“Sharp Identification Regions in Games” (with Arie Beresteanu and Ilya Molchanov)

15:45 – 16:15 Break, refreshments

### Session 7

16:15 – 17:00 Jörg Stoye (New York University)  
“More on Confidence Intervals for Partially Identified Parameters”

17:00 – 17:45 Alfred Galichon (Ecole Polytechnique)  
“Optimal Transportation, Partial Identification and Risk Measures”



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