

# SNU Workshop on Advances in Microeconometrics

A cemmap conference

Organised by Sokbae Lee (cemmap and SNU) and Yoon-Jae Whang (SNU)

Thursday 7 and Friday 8 May 2015

Room Water Lily, Convention Center, Hoam Faculty House, Seoul National University

## Programme

### Thursday 7 May 2015

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|----------------------------|---|
| Session 1<br>09:00 – 11:00 | Chair: Yoon-Jae Whang (Seoul National University)<br><b>Hidehiko Ichimura</b> (University of Tokyo)<br>The Influence Function of Semiparametric Estimators<br><b>Kyungchul Song</b> (UBC)<br>Finite Sample Inference on Two-Sided Matching Models<br><b>Toru Kitagawa</b> (UCL)<br>Who should be Treated? Empirical Welfare Maximization Methods for Treatment Choice |
| 11:00 – 11:30              | Coffee break  |
| Session 2<br>11:30 – 12:50 | Chair: Sokbae Lee (Seoul National University)<br><b>Song Xi Chen</b> (Peking University and Iowa State University)<br>High Dimensional Generalized Empirical Likelihood for Moment Restrictions with Dependent Data<br><b>Kengo Kato</b> (University of Tokyo)<br>Central Limit Theorem and Bootstrap in High-Dimension   |
| 12:50 – 14:30              | Lunch   |
| Session 3<br>14:30 – 15:50 | Chair: Hyungsik Roger Moon (USC)<br><b>Dennis Kristensen</b> (UCL)<br>On the Nonparametric Identification of Multiple Choice Models<br><b>Liangjun Su</b> (SMU)<br>On Time-Varying Factor Models: Estimation and Inference  |
| 15:50 – 16:30              | Coffee break  |
| Session 4<br>16:30 – 17:50 | Chair: Jae-Young Kim (Seoul National University)<br><b>Myung Hwan Seo</b> (Seoul National University)<br>Is There a Jump?<br><b>Katsumi Shimotsu</b> (University of Tokyo)<br>Testing the Number of Components in Normal Mixture Regression Models  |
| 17:50 –                    | Conference dinner, including students' meeting with workshop participants (BK21 Plus Program)   |

Friday 8 May 2015

- Session 5  
09:00 – 11:00  
Chair: Keunkwan Ryu (Seoul National University)  
**Adam Rosen** (UCL)  
Identification of the Distribution of Valuations in an Incomplete Model of English Auctions  
**Jean-Marc Robin** (Sciences Po and UCL)  
Nonparametric Estimation of Non-Exchangeable Latent Variable Models  
**Arthur Lewbel** (Boston College)  
Necessary Luxuries: A New Social Interactions Model, Applied to Keeping Up with the Joneses in India
- 11:00 – 11:30  
Coffee break
- Session 6  
11:30 – 12:50  
Chair: Myung Hwan Seo (Seoul National University)  
**Martin Weidner** (UCL)  
Nonlinear Panel Models with Interactive Effects  
**Xun Lu** (HKUST)  
Shrinkage Estimation of Dynamic Panel Data Models with Interactive Fixed Effects
- 12:50 – 14:00  
Lunch
- Session 7  
14:00 – 16:00  
Chair: Andrew Chesher (UCL)  
**Songnian Chen** (HKUST)  
Quantile Regression with Time-Varying Regressors  
**Shengjie Hong** (Tsinghua University)  
How Likely to Be Caught: Identification and Estimation of Strategic Misreporting  
**Le-Yu Chen** (Academia Sinica)  
Breaking the Curse of Dimensionality in Conditional Moment Inequalities for Discrete Choice Models
- 16:00 – 16:30  
Coffee break

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