



**Cemmap/SNU Workshop
Advances in Econometrics
12th – 13th August 2022
at the Wooseok building, Seoul National University**

Friday, 12th August

9:00-9:20 Registration

9:20-9:30 Opening address by Myung Hwan Seo

Session 1: Chair, Toru Kitagawa

9:30-10:10 **Ke-Li Xu** (Indiana) “On Local Projection Based Inference”

10:10-10:50 **Mikkel Plagborg-Moller** (Princeton) “Standard Errors for Calibrated Parameters”

10:50-11:10 Coffee

Session 2: Chair, Hiroaki Kaido

11:10-11:50 **Shuyang Sheng** (UCLA) “Identification and Estimation of Social Interactions with Endogenous Group Formation”

11:50-12:30 **Dongwoo Kim** (Simon Fraser) “Ad Value and Bid Shading in Sponsored Search Auctions”

12:30-14:00 Lunch

Session 3: Chair, Ke-Li Xu

14:00-14:40 **Soonwoo Kwon** (Brown) “Inference in Regression Discontinuity Designs under Monotonicity”

14:40-15:20 **Myung Hwan Seo** (SNU) “Regression Discontinuity Design with Potentially Many Covariates”

15:20-15:40 Coffee

Session 4: Chair, Dongwoo Kim

15:40-16:20 **Mamiko Yamashita** (Osaka) "Option-implied Forecasts with Robust Change of Measure"

16:20-17:00 **Seojeong Lee** (SNU) "What Impulse Response Do Instrumental Variables Identify?"

17:00-17:40 **Nikolay Iskrev** (B. Portugal) "Spectral Decomposition of the Information about Latent Variables in Dynamic Macroeconomic Models"

18:00-20:00 Conference Dinner

Saturday, 13th August

Session 5: Chair, Seojeong Lee

9:30-10:10 **Andrew Chesher** (UCL) "IV methods for censored outcomes"

10:10-10:50 **Vitor Possebom** (Sao Paulo S. Econ and FGV) "Crime and Mismeasured Punishment: Marginal Treatment Effect with Misclassification"

10:50-11:10 Coffee

Session 6: Chair, Yoon-Jae Whang

11:10-11:50 **Suyong Song** (U. Iowa) "Estimating Quantile Production Functions: A Control Function Approach"

11:50-12:30 **Sukjin Han** (Bristol) "Quantile treatment effects with multiple instruments"

12:30-14:00 Lunch

Session 7: Chair, Sokbae (Simon) Lee

14:00-14:40 **Shosei Sakaguchi** (Tokyo) "Constrained Classification and Policy Learning"

14:40-15:20 **Hiroaki Kaido** (Boston) "A Control Function Approach to Triangular Models with Discrete Endogenous Variables"

15:20-15:40 Coffee

Session 8: Chair, Hidehiko Ichimura

15:40-16:20 **Gregory Cox** (NUS) "Simple Subvector Inference in Linear Moment Inequality Models"

16:20-17:00 **Harold Chiang** (UW Madison) "Standard Errors for Two-way Clustering with Serially Correlated Time Effects"

17:00-17:40 **Sokbae (Simon) Lee** (Columbia) "Least Squares Estimation using Sketched Data with Heteroskedastic Errors"

17:40-17:50 Closing Address by Andrew Chesher

18:00-20:00 Conference Dinner