2016 CEME conference: “Inference on Nonstandard Problems”
Conference Program

Friday September 9

8:30-9:00  Breakfast
9:00-9:10  Opening words
9:10-10:30  Session I
  - K. Evdokimov: “Inference with Many Instruments and Heterogeneous Treatment Effects” (with M. Kolesár)
  - A. Hagemann: “Placebo Inference on Treatment Effects When the Number of Clusters is Small”
10:30-11:10  Coffee break
11:10-12:30  Session II
12:30-2:00  Lunch
2:00-3:20  Session III
  - N. Sizova: “Nearly Optimal Test for Long-Run Predictability with Nearly Integrated Regressors”
  - D. Xiu: “When ARMA Meets High-Frequency Data: An Integrated Theory” (with R. Da)
3:20-4:00  Coffee break
4:00-5:20  Session IV
  - H. Xu: “Nonparametric Estimation of Heterogenous Individual Treatment Effects with Endogenous Treatment” (with Q. Feng and Q. Vuong)
6:30  Dinner
Saturday September 10

8:30-9:00  Breakfast

9:00-10:20  Session V
  • J. Freyberger: "Uniform Confidence Bands: Characterization and Optimality" (with Y. Rai)
  • M. Kolesár: "Simple and Honest Confidence Intervals in Nonparametric Regression" (with T. Armstrong)

10:20-11:00  Coffee break

11:00-12:20  Session VI
  • I. Andrews: "Optimal Tests with Functional Nuisance Parameters" (with A. Mikusheva)
  • J.L. Montiel Olea: "Posterior Distribution of Nondifferentiable Functions" (with T. Kitagawa and J. Payne)

12:20-12:30  Closing words

12:30-2:00  Lunch