2019 Conference Celebrating Whitney Newey's Contributions to Econometrics

Thursday May 16, 2019

5 - 7 PM	Meadhall (90 Broadway, Cambridge MA)	Informal Reception

Friday May 17, 2019

8:30 AM	Josh Angrist	Welcome
8:40 AM	Jin Hahn (with Guido Kuersteiner and Whitney Newey)	Higher order efficiency of bias corrections
9:15 AM	Xiaohong Chen (with Christoph Breunig)	Quadratic functionals and optimal testing in nonparametric IV models
9:50 AM	Anna Mikusheva (with Liyang Sun)	Inference under many weak instruments for linear IV models
10:25 AM	Break	
10:40 AM	Guido Kuersteiner	Limit theorems for data with network structure
11:15 AM	Guido Imbens (with Susan Athey)	Simulation design
11:50 AM	James Robins (with Li Liu and Rajarshi Mukherjee)	The possibility of nearly assumption free tests and confidence intervals for the average treatment effect when estimated using black-box machine learning algorithms
12:25 PM	Lunch	
1:25 PM	Bryan Graham (with Jim Powell)	Nonparametric regression with dyadic datasets
2:00 PM	Matias Cattaneo (with Michael Jansson and Xinwei Ma)	Local regression distribution estimators
2:35 PM	Ivan Vernandez-Val and Frank Vella (with Aico Van Vuuren)	Decomposing changes in the distribution of annual earnings for the United States
3:10 PM	Break	
3:25 PM	Richard Blundell (with Manuel Arellano and Stephane Bonhomme)	Nonlinear persistence and partial insurance: innovations in the panel data dynamics of income and consumption
4:00 PM	Jim Stock (with Tom Kolokotrones)	Optimality for q= 1 kernels
4:35 PM	Break	

4:50 PM	Konrad Menzel	Bootstrap with clustering in two or more dimensions
5:25 PM	Andres Santos (with Ivan Canay and Azeem Shaikh)	The wild bootstrap with a "small" number of "large" clusters
6:00 PM	Break	
6:30 PM	Dinner	

Saturday May 18, 2019

8:30 AM	Andy Lo (with Shomesh Chaudhuri)	Financially adaptive clinical trials via option pricing analysis
9:05 AM	Max Kasy (with Anja Sautmann)	Adaptive experiments for policy choice
9:40 AM	Isaiah Andrews (with Jesse Shapiro)	Statistical reports for remote agents
10:15 AM	Break	
10:30 AM	Brigham Frandsen	A rational approach to inference on multiple parameters
11:05 AM	Victor Chernozhukov (with Mert Demirer, Esther Duflo, and Ivan Fernandez-Val)	Generic machine learning inference on heterogeneous treatment effects in randomized experiments
11:40 AM	Susanne Schennach (with Florian Gunsilius)	A nonlinear principal component decomposition
12:15 PM	Lunch	