

## CA Econometrics 2017 Schedule of Events



Stanford  
Institute for Economic  
Policy Research (SIEPR)

**Friday, October 20<sup>th</sup>** GSB Knight Management Center, McClelland Building, Room M105

- 11:30-12:30 pm Lunch
- 12:30-12:35 pm Welcome Remarks
- Session 1 Chair: Jinyong Hahn**
- 12:35-1:00 pm Presenter: **Guido Imbens**  
Paper: *When Should You Adjust Standard Errors for Clustering?*
- 1:00-1:25 pm Presenter: **Jasjeet Sekhon**  
Paper: *Meta-learners for Estimating Heterogeneous Treatment Effects using Machine Learning*
- 1:25-1:50 pm Presenter: **Bruno Ferman**  
Paper: *Matching Estimators with Few Treated and Many Control Observations*
- 1:50-2:15 pm Presenter: **Mohsen Bayati**  
Paper: *Matrix Completion Methods for Causal Panel Data Models*
- 2:15-2:35 pm Break
- Session 2 Chair: Bryan Graham**
- 2:35-3:00 pm Presenter: **Peng Ding**  
Paper: *Randomization Inference for Peer Effects*
- 3:00-3:25 pm Presenter: **Shuyang Sheng**  
Paper: *Estimation of Social Interactions in Endogenous and Strategically Formed Networks*
- 3:25-3:50 pm Presenter: **Boriska Toth**  
Paper: *Targeted Learning of Optimal Individualized Treatment Rules under Cost Constraints, using an Instrumental Variable*
- 3:50-4:10 pm Break
- Session 3 Chair: Susan Athey**
- 4:10-4:35 pm Presenter: **Mingli Chen**  
Paper: *Quantile Graphical Models: Prediction and Conditional Independence with Applications to Financial Risk Management*
- 4:35-5:00 pm Presenter: **Bryan S. Graham**  
Paper: *Closing the Teacher Quality Gap: An Empirical Analysis of Teacher Assignment Problems*
- 5:00-5:25 pm Presenter: **Yingying Dong**  
Paper: *Regression Discontinuity Designs with a Continuous Treatment*
- 5:30-6:00 pm Invited Speaker: **Hal Varian**  
Paper: *Measuring Online Ad Effectiveness*
- 6:30-9:00 pm Dinner at Mac Arthur Park Restaurant, 27 University Avenue, Palo Alto

**Saturday, October 21<sup>st</sup>** GSB Knight Management Center, McClelland Building, Room M105

8:00-8:30 am Breakfast

**Session 4 Chair: Geert Ridder**

8:30-8:55 am Presenter: **Matias D. Cattaneo**

Paper: ***Supplemental to Bootstrap-Based Inference for Cube Root Consistent Estimators***

8:55-9:20 am Presenter: **Bulat Gafarov**

Paper: ***Inference on Scalar Parameters in Set-Identified Affine Models***

9:20-9:45 am Presenter: **Mikkel Solvsten**

Paper: ***Leave-out Estimation of Variance Components***

9:45-10:10 am Presenter: **Ivan Korolev**

Paper: ***Consistent Lagrange Multiplier Type Specification Tests for Semiparametric Models***

10:10-10:30 am Break

**Session 5 Chair: Graham Elliott**

10:30-10:55 am Presenter: **Clément de Chaisemartin**

Paper: ***Next please! Estimating the effect of treatments allocated by randomized waiting lists***

10:55-11:20 am Presenter: **Carlos Flores**

Paper: ***Bounds on Average Treatment Effects with an Invalid Instrument, with an Application to the Oregon Health Insurance Experiment***

11:20-11:45 am Presenter: **Jiun-Hua Su**

Paper: ***Testing Monotonicity in a Model with Nonseparable Time-Invariant Heterogeneity***

11:45-12:10 am Presenter: **He Wang**

Paper: ***The Second-order Bias and MSE of Quantile Estimators***

12:10-1:00 pm Lunch

**Session 6 Chair: Jim Powell**

1:00-1:25 pm Presenter: **Stefan Wager**

Paper: ***Balancing Out the Unobservable: Doubly Robust Treatment Effect Estimation without Smooth Propensities***

1:25-1:50 pm Presenter: **Dmitry Archangelsky**

Paper: ***Dealing with Technological Bias: Difference-in-Difference Approach***

1:50-2:15 pm Presenter: **Yu-Wei Hsieh**

Paper: ***Inference on Estimators defined by Mathematical Programming***

2:30-3:30 pm Invited Speaker: **Matt Taddy**

Paper: ***The Role for Deep Neural Nets in Econometrics***