

# The 16th Greater New York Metropolitan Area Econometrics Colloquium

Brown University, Friday, October 27, 2023

*Each presentation is 25 minutes plus 5 minutes discussion*

8:30am-9:00am: Registration and continental breakfast

9:00am-10.30am: Session 1

“Testing for Moral Hazard When Adverse Selection is Present”

by Juan Carlos Escanciano (UC3M), Bernard Salanie (Columbia), **Nese Yıldız** (Rochester)

“Efficiency Loss of Asymptotically Efficient Tests in an Instrumental Variables Regression”

by Marcelo J. Moreira (FGV), **Mahrad Sharifvaghefi** (Pittsburgh), Geert Ridder (USC)

“Binary Models with Extreme Covariates: Estimation and Prediction”

by **Laura Liu** (Pittsburgh), Yulong Wang (Syracuse)

10:30am-11:00am: Break

11:00am-12:00pm: Session 2

“Robust Counterfactuals in Centralized Schools Choice Problem: Addressing Gender Inequality in STEM Education”

by **Lixiong Li** (Johns Hopkins), Ismaël Mourifié (Toronto)

“Treatment Choice Problems with Partial Identification: Challenges and Opportunities”

by José Luis Montiel Olea (Cornell), **Chen Qiu** (Cornell), Jörg Stoye (Cornell)

12:00pm-1:30pm: Lunch

1:30pm-3:00pm: Session 3

“Uniform Priors for Impulse Responses”

by **Jonas Arias** (Philadelphia Fed), Juan Rubio Ramírez (Emory), Daniel Waggoner (Emory)

“Estimating Micro Responses to Macro Shocks Using Local Projections”

by **Martín Almuzara** (NY Fed), Víctor Sancibrián (CEMFI)

“Large Global Volatility Matrix Analysis Based on Structural Information”

by **Sung Hoon Choi** (UConn), Donggyu Kim (KAIST)

3:00pm-3:30pm: Coffee break

3:30pm-4:30pm: Session 4

“Covariate Adjustment in Stratified Experiments”

by **Max Cytrynbaum** (Yale)

“Closed-form Estimation and Inference for Panels with Attrition and Refreshment”

by Grigory Franguridi (USC), **Lidia Kosenkova** (UVA)

4:30pm-5:00pm: Break

5:00pm-6:00pm: Session 5

“Shrinkage Estimation of Fixed Effects on Matched Data”

by Xu Cheng (UPenn), Sheng Chao Ho (UPenn), **Frank Schorfheide** (UPenn)

“Spatial Unit Roots”

by **Ulrich K. Müller** (Princeton), Mark W. Watson (Princeton)

6.30pm: Dinner

### Travel and Accommodations

We cannot cover travel or accommodations. There are lots of hotels within walking distance. We are happy to assist with hotel booking. Let us know if you would like assistance.

### Venue

Room 305  
Pembroke Center, Brown University  
172 Meeting Street, Providence, RI 02912

### Organizing Committee

Peter Hull, Toru Kitagawa, Soonwoo Kwon, Andriy Norets, Jonathan Roth, Susanne Schennach