
ALL CONFERENCE ACTIVITIES TAKE PLACE IN THE KELLOGG CONFERENCE CENTER (MEETING ROOMS MAP) ON MSU’S CAMPUS IN EAST LANSING, MI.

THE PRE-CONFERENCE MENTORING WORKSHOP FOR JUNIOR WOMEN RUNS FROM 7:30AM UNTIL 12NOON ON FRIDAY OCTOBER 28.

THE MAIN CONFERENCE BEGINS ON FRIDAY OCTOBER 28 WITH REGISTRATION AND LUNCH AT 12NOON IN THE BIG TEN A ROOM AND RUNS UNTIL 4:40PM ON SATURDAY OCTOBER 29.

THERE ARE TWO SETS OF PARALLEL SESSIONS ON FRIDAY AFTERNOON EACH WITH SIX SESSIONS, AND FOUR SETS OF PARALLEL SESSIONS ON SATURDAY EACH WITH SEVEN SESSIONS.

KEYNOTE FRIDAY DINNER SPEAKER IS MICHAEL JANSSON (UC BERKLEY).

FUNDING FOR THE CONFERENCE IS GENEROUSLY PROVIDED BY THE DEPARTMENT OF ECONOMICS AT MSU AND THE FREDERICK S. ADDY ENDOWEMENT.

LOCAL ORGANIZING COMMITTEE: JEFF WOOLDRIDGE (CO-CHAIR), TIM VOGELSANG (CO-CHAIR), LESLIE PAPKE (MENTORING WORKSHOP), RICHARD BAILLIE, ANTONIO GALVAO, KYOO IL KIM.

WIFI IS AVAILABLE THROUGH EITHER MSUNET3.0 OR EDUROAM.
MENTORING WORKSHOP
PRESENTERS/MENTEES ARE UNDERLINED

BREAKFAST: MENTORING WORKSHOP PARTICIPANTS
7:30 - 8:00AM FRIDAY, 28TH OCTOBER, 2022
LOCATION 105AB

MENTORING WORKSHOP WELCOME
8:00 - 8:10AM FRIDAY, 28TH OCTOBER, 2022
LOCATION 105AB

MENTORING WORKSHOP SESSION I
8:10 - 9:20AM FRIDAY, 28TH OCTOBER, 2022
LOCATION 105AB
CHAIR STACY DICKERT-CONLIN

1 TESTING ENDOGENEITY OF SPATIAL WEIGHTS MATRICES IN SPATIAL DYNAMIC PANEL DATA MODELS
Jieun Lee (University of Illinois Urbana-Champaign)
Mentor: Xu Lin (Virginia Tech)

2 THE EFFECT OF RAILS-TO-TRAILS CONVERSION ON LOCAL HOUSING MARKET AND THE NEIGHBORHOOD- THE CASE OF THE 606, CHICAGO
Heejin Kim (University of Illinois at Urbana-Champaign)
Mentor: Vincenzina Caputo (MSU)

3 LABOR SUPPLY EFFECTS OF HEALTH SHOCKS: A NEW APPROACH ON MISCLASSIFICATION OF HEALTH MEASURES
Ning Li (Salisbury University)
Mentor: Stacy Dickert-Conlin (MSU)

BREAK: MENTORING WORKSHOP
9:20 - 9:30AM FRIDAY, 28TH OCTOBER, 2022
LOCATION 105AB
MENTORING WORKSHOP SESSION II
9:30 - 10:40AM FRIDAY, 28TH OCTOBER, 2022
LOCATION 105AB
CHAIR IRINA PANOVSKA

1 PRINCIPAL COMPONENT ANALYSIS FOR NONSTATIONARY SERIES
James Hamilton, Jin Xi (UCSD)
Mentor: Anna Mikusheva (MIT)

2 MACROECONOMIC DISASTERS AND CONSUMPTION SMOOTHING: INTERNATIONAL EVIDENCE FROM HISTORICAL DATA
Barbara Sadaba (Bank of Canada, Ottawa), Lorenzo Pozzi
Mentor: Ana Herrera (U. Kentucky)

3 BASEL III CREDIT-TO-GDP GAP INDICATORS AND THE ORIGINS OF THEIR UNRELIABILITY: INTRODUCING HISTORICAL RELIABILITY BANDS
Josefine Quast (Deutsche Bundesbank, Frankfurt. University of Wuerzburg)
Mentor: Irina Panovska (UT Dallas)

BREAK: MENTORING WORKSHOP
10:40 - 10:50AM FRIDAY, 28TH OCTOBER, 2022
LOCATION 105AB

MENTORING WORKSHOP SESSION III
10:50AM - 12:00PM FRIDAY, 28TH OCTOBER, 2022
LOCATION 105AB
CHAIR ANASTASIA SEMYKINA

1 FORECASTING UNDER STRUCTURAL BREAKS USING IMPROVED WEIGHTED ESTIMATION
Te-hwy Lee, Shahnaz Parsaeian (University of Kansas), Aman Ullah
Mentor: Tatevik Sekhposyan (Texas A&M)

2 IDENTIFICATION AND ESTIMATION OF AVERAGE MARGINAL EFFECTS IN FIXED EFFECTS LOGIT MODELS
Laurent Davezies, Xavier D'Haultfoeuille, Louise Laage (Georgetown University)
Mentor: Irene Botosaru (McMaster University)

3 RECONSIDERING RANDOM VS. FIXED EFFECTS IN PANEL DATA ESTIMATION: A NONPARAMETRIC TEST FOR EXOGENEITY IN INDIVIDUAL FIXED EFFECTS
Seolah Kim (Albion College)
Mentor: Anastasia Semykina (Florida State University)
MAIN CONFERENCE PROGRAM

- Presenters are underlined
- Each paper has **20 minutes for presentation and 5 minutes for Q&A**
- Laptops are provided in each breakout room by the conference center
- Presenters should place their slides on the laptop of their room well in advance of their talk the day of their talk
- WiFi is available through MSUNET3.0 and EDUROAM

MAIN CONFERENCE PROGRAM

12:00 - 1:00PM FRIDAY, 28TH OCTOBER, 2022

REGISTRATION AND LUNCH

12:00 - 1:00PM FRIDAY, 28TH OCTOBER, 2022
LOCATION BIG TEN A

PARALLEL SESSIONS I

1:00 - 2:40PM FRIDAY, 28TH OCTOBER, 2022

PARTIAL IDENTIFICATION

1:00 - 2:40PM FRIDAY, 28TH OCTOBER, 2022
LOCATION 103AB
CHAIR MARINHO BERTANHA

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1. **ESTIMATION OF BIDDER’S LATENT VALUE IN SEQUENTIAL AUCTIONS WITH UNCERTAINTY IN FUTURE SUPPLY**
   Pallavi Pal¹, Haoyang Li², Kyoo il Kim³
   ¹Stevens Institute of technology, Hoboken, NJ, USA. ²Shanghai University of Finance and Economics, Shanghai, China. ³Michigan State University, East Lansing, MI, USA

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2. **DISCORDANT RELAXATIONS OF MISSpecified MODELS**
   Désiré Kédagni¹, Lixiong Li², Ismaël Mourifié³
   ¹Iowa State University, Ames, IA, USA. ²Johns Hopkins University, Baltimore, MD, USA. ³University of Toronto, Toronto, Ontario, Canada

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3. **PARTIAL IDENTIFICATION OF THE MARGINAL TREATMENT EFFECT WITH AN INVALID DISCRETE INSTRUMENT**
   Zhe He
   Syracuse University, Syracuse, NY, USA
4 CAUSAL EFFECTS IN MATCHING MECHANISMS WITH STRATEGICALLY REPORTED PREFERENCES
Marinho Bertanha¹, Sebastian Gallegos², Margaux Luflade³, Ismael Mourifie⁴
¹University of Notre Dame, Notre Dame, IN, USA. ²Universidad Adolfo Ibanez, Vina del Mar, Chile. ³University of Pennsylvania, Philadelphia, PA, USA. ⁴University of Toronto, Toronto, ON, Canada

DYNAMIC DISCRETE CHOICE AND PANEL DATA METHODS
1:00 - 2:15PM FRIDAY, 28TH OCTOBER, 2022
LOCATION 104AB
CHAIR JACKSON BUNTING

1 THE STOCHASTIC FRONTIER MODEL WITH ORDERED MULTIPLE CHOICES
Yi-Wun Chen
Binghamton University, SUNY, Binghamton, NY, USA

2 SEMIPARAMETRIC LEAST SQUARES ESTIMATION OF BINARY CHOICE PANEL DATA MODELS WITH ENDOGENEITY
Anastasia Semykina¹, Yimeng Xie², Cynthia Fan Yang¹, Qiankun Zhou³
¹Florida State University, Tallahassee, FL, USA. ²Xiamen University, Xiamen, China. ³Louisiana State University, Baton Rouge, LA, USA

3 CONTINUOUS PERMANENT UNOBSERVED HETEROGENEITY IN DYNAMIC DISCRETE CHOICE MODELS
Dr. Jackson Bunting
Texas A&M University, College Station, TX, USA

INTERNATIONAL FINANCE AND ASSET PRICING
1:00 - 2:40PM FRIDAY, 28TH OCTOBER, 2022
LOCATION 105AB
CHAIR CLAUDIO MORANA

1 INTEREST RATES AND ASSET PRICES UNDER FINANCIAL LIBERALIZATION
Jingxian Hu
Boise State University, Boise, ID, USA

2 NEW INSIGHTS ON THE FORWARD PREMIUM REGRESSION THROUGH A PORTFOLIO-BASED APPROACH
Dr. Kun Ho Kim¹, Dr. Jinyong Kim², Dr. Taejin Kim³
¹Concordia University, Montreal, Quebec, Canada. ²University of Seoul, Seoul, Korea, Republic of. ³Korea University, Seoul, Korea, Republic of
3 FOREIGN ECONOMIC POLICY UNCERTAINTY AND THE U.S. EQUITY RETURNS
Mohammad Jahan-Parvar1, Yuriy Kitsul1, Jamil Rahman2, Beth Anne Wilson1
1Federal Reserve Board, Washington, DC, USA. 2Yale University, New Haven, CT, USA

4 EURO AREA INFLATION AND A NEW MEASURE OF CORE INFLATION
Prof Claudio Morana
University of Milano-Bicocca, Milano, Italy

APPLIED ECONOMETRICS
1:00 - 2:15PM FRIDAY, 28TH OCTOBER, 2022
LOCATION 106
CHAIR ROBERT MILLARD

1 IMPACT OF COVID-19 ON JOBS IN OHIO’S HEALTHCARE SECTOR
Saani Rawat
University of Cincinnati, Cincinnati, Ohio, USA

2 INCOME SOURCE CONFUSION USING THE SILC
Dr. Christopher Bollinger1, Dr. Iva Tasseva2
1University of Kentucky, Lexington, KY, USA. 2LSE, London, United Kingdom

3 EARLY-ONSET DISABILITY, EDUCATION INVESTMENTS, AND SOCIAL INSURANCE
Robert Millard
Stony Brook University, Stony Brook, NY, USA

TIME SERIES ECONOMETRICS I
1:00 - 2:15PM FRIDAY, 28TH OCTOBER, 2022
LOCATION 101
CHAIR MARGIE TIESLAU

1 TESTING SMOOTH STRUCTURAL CHANGES IN PREDICTIVE REGRESSION MODELS
Daniel Gulti Kebede
Purdue University, West Lafayette, IN, USA

2 ROOTS FROM TREES – A MACHINE LEARNING APPROACH TO UNIT ROOT DETECTION
Dr. Gary Cornwall1, Jeff Chen2, Dr. Beau Sauley3
1Bureau of Economic Analysis, Suitland, MD, USA. 2Bennett Institute for Public Policy - University of Cambridge, Stockholm, Sweden. 3Murray State University, Murray, KY, USA
**FACTOR MODELS**

1:00 - 2:40PM FRIDAY, 28TH OCTOBER, 2022  
LOCATION WILLY ROOM  
CHAIR ALYSSA CARLSON  

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1 IMPROVED ALGORITHM AND INFEERENCE FOR L1-PENALIZED LINEAR FACTOR PRICING IN THE PRESENCE OF SPURIOUS AND WEAK FACTORS  
Ruohan Huang  
University of Connecticut, Storrs, CT, USA  

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2 ESTIMATION AND IDENTIFICATION OF LATENT GROUP STRUCTURES IN PANEL DATA  
Ali Mehrabani  
Southern Illinois University, Carbondale, Carbondale, IL, USA  

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3 MACRO TRENDS AND FACTOR TIMING  
Alessandro Melone\(^1\), Carlo Favero\(^2\), Andrea Tamoni\(^3\)  
\(^1\)The Ohio State University, Columbus, USA. \(^2\)Bocconi University, Milan, Italy. \(^3\)Rutgers Business School, Newark, USA  

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4 SAMPLE SELECTION IN LINEAR PANEL DATA MODELS WITH HETEROGENEOUS COEFFICIENTS  
Alyssa Carlson\(^1\), Riju Joshi\(^2\)  
\(^1\)University of Missouri, Columbia, MO, USA. \(^2\)Portland State University, Portland, OR, USA  

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COFFEE BREAK  
2:40 - 3:00PM FRIDAY, 28TH OCTOBER, 2022  
LOCATION SOUTH LOBBY  

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PARALLEL SESSIONS II  
3:00 - 4:40PM FRIDAY, 28TH OCTOBER, 2022  

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MACROECONOMETRICS I  
3:00 - 4:40PM FRIDAY, 28TH OCTOBER, 2022  
LOCATION 103AB
1 AVERAGING IMPULSE RESPONSES USING PREDICTION POOLS
Dr. Paul Ho¹, Dr. Thomas Lubik¹, Professor Christian Matthes²
¹Federal Reserve Bank of Richmond, Richmond, Virginia, USA. ²Indiana University, Bloomington, Indiana, USA

2 HOW DOES ECONOMIC ACTIVITY INTERACT WITH CLIMATE? WHAT WE LEARN
FROM GLOBAL TEMPERATURE ANOMALY DISTRIBUTIONS
Dr. Yoosoon Chang¹, Dr. J. Isaac Miller², Dr. Joon Y. Park¹
¹Indiana University, Bloomington, IN, USA. ²University of Missouri, Columbia, MO, USA

3 DSGE MODEL ESTIMATION WITH INTEREST RATE EXPECTATIONS IN THE
DATASET: EMPIRICAL FIT, FORECASTING PERFORMANCE AND THE EFFECT OF
FORWARD GUIDANCE ON ECONOMIC ACTIVITY
Dr. Ansgar Rannenberg, Dr. Thomas Lejeune, Dr. Gregory De Walque
National Bank of Belgium, Brussels, Belgium

4 TESTING SUPERNEUTRALITY WHEN MONEY GROWTH IS ENDOGENOUS
Professor John Keating¹, Dr. Lee Smith², Professor Victor Valcarcel³
¹University of Kansas, Lawrence, KS, USA. ²Federal Reserve Bank of Kansas City, Kansas City, MO, USA.
³University of Texas-Dallas, Dallas, TX, USA

HIGH DIMENSION ECONOMETRICS
3:00 - 4:40PM FRIDAY, 28TH OCTOBER, 2022
LOCATION 104AB
CHAIR HONGQIANG YAN

1 INFERENCEN IN HIGH-DIMENSIONAL REGRESSION MODELS WITHOUT THE EXACT
OR L^P SPARSITY
Jooyoung Cha¹, Harold D. Chiang², Yuya Sasaki¹
¹Vanderbilt University, Nashville, TN, USA. ²University of Wisconsin–Madison, Madison, WI, USA

2 DYADIC DOUBLE/DEBIASED MACHINE LEARNING FOR ANALYZING DETERMINANTS
OF FREE TRADE AGREEMENTS
Harold Chiang¹, Yukun Ma², Joel Rodrigue², Yuya Sasaki²
¹Department of Economics, University of Wisconsin-Madison, Madison, WI, USA. ²Department of Economics,
Vanderbilt University, Nashville, TN, USA

3 HIGH DIMENSIONAL GMM ESTIMATION AND INFERENCEn USING THE VARIANT OF
THE CONSERVATIVE LASSO
Yubo Hua
4 THE DESPARSIFIED LASSO FOR HIGH DIMENSIONAL THRESHOLD REGRESSION
Hongqiang Yan
North Carolina State University, Raleigh, NC, USA

TREATMENT EFFECTS I
3:00 - 4:40PM FRIDAY, 28TH OCTOBER, 2022
LOCATION 105AB
CHAIR TYMON SLOCZYNSKI

1 GENERALIZED DIFFERENCE-IN-DIFFERENCES MODELS: ROBUST BOUNDS
Kyunghoon Ban1, Désiré Kédagni2
1Iowa State University, Ames, IA, USA. 2UNC-Chapel Hill, Chapel Hill, NC, USA

2 THE ECONOMIC EFFECTS OF A RAPID INCREASE IN THE MINIMUM WAGE: EVIDENCE FROM SOUTH KOREA EXPERIMENTS*
Economist Taeyoung Doh1, Professor Kyooil Kim2, Research Associate Sungil Kim1, Research Fellow Hwanoong Lee3, Research Fellow Kyungho Song3
1Federal Reserve Bank of Kansas City, Kansas City, MO, USA. 2Michigan State University, Lansing, MI, USA. 3Korea Institute of Public Finance, Sejong, Korea, Republic of

3 GENERALIZED ABADIE’S ΚAPPA$ FOR BINARY IV MODEL WITH APPLICATION TO PERSUASION
Mr. Arthur Zeyang Yu
University of Chicago, Chicago, IL, USA

4 WHEN SHOULD WE (NOT) INTERPRET LINEAR IV ESTIMANDS AS LATE?
Tymon Sloczynski
Brandeis University, Waltham, MA, USA

NONPARAMETRIC METHODS I
3:00 - 4:40PM FRIDAY, 28TH OCTOBER, 2022
LOCATION 106
CHAIR ISSAC LOH

1 A NONPARAMETRIC ESTIMATOR FOR BINARY CHOICE MODELS
Guo Yan
Indiana University, Bloomington, Indiana, USA
2 PHASE TRANSITIONS IN NONPARAMETRIC REGRESSIONS: A CURSE OF EXPLOITING HIGHER DEGREE SMOOTHNESS ASSUMPTIONS IN FINITE SAMPLES
Ying Zhu
UCSD, La Jolla, USA

3 ESTIMATION BASED ON NEAREST NEIGHBOR MATCHING: FROM DENSITY RATIO TO AVERAGE TREATMENT EFFECT
Associate Professor Fang Han
Department of Statistics, University of Washington, Seattle, WA, USA

4 NONPARAMETRIC IDENTIFICATION, ESTIMATION, AND INFERENCe WITH DISCRETE INSTRUMENTS
Isaac Loh
UNC Wilmington, Wilmington, North Carolina, USA

FINANCIAL ECONOMETRICS I
3:00 - 4:15PM FRIDAY, 28TH OCTOBER, 2022
LOCATION 101
CHAIR MAN JIN

1 RAISING HOUSEHOLD LEVERAGE: EVIDENCE FROM CO-FINANCED MORTGAGES
Stefano Colonnello¹,², Mariela Dal Borgo³
¹Ca’ Foscari University of Venice, Venice, Italy. ²Halle Institute for Economic Research (IWH), Halle, Germany. ³Banco de México, Ciudad de México, Mexico

2 JOB LOSSES, MARRIAGE TROUBLES AND RICH UNCOLES: THE ROLE OF BORROWER PRIVATE INFORMATION IN MORTGAGE RELIEF EFFORTS
Lauri Kytomaa
The University of Texas at Austin, Austin, TX, USA

3 FOREIGN CAPITAL INFLOWS, EXCHANGE RATES, AND GOVERNMENT STABILITY
Dr Man Jin¹, Dr Nadine McCloud², Dr Michael Delgado³
¹Oakland University, Rochester, MI, USA. ²University of the West Indies at Mona, Kingston, Jamaica. ³Purdue University, West Lafayette, IN, USA

NONLINEAR ECONOMETRIC MODELS
3:00 - 4:40PM FRIDAY, 28TH OCTOBER, 2022
LOCATION WILLY ROOM
CHAIR JANGSU YOON

1 MODELING OUTCOMES THAT ARE SKEWED AND SOMETIMES ZERO
2 DIFFERENCE-IN-DIFFERENCES ESTIMATION OF QUANTILE TREATMENT EFFECT ON THE TREATED
Doosoo Kim¹, Jefferey Wooldridge²
¹Toronto Metropolitan University, Toronto, Ontario, Canada. ²Michigan State University, Lansing, Michigan, USA

3 DOUBLY-ROBUST QUANTILE TREATMENT EFFECT ESTIMATION
Ben Miller
Michigan State University, East Lansing, Michigan, USA

4 A GENERALIZED POISSON-PSEUDO MAXIMUM LIKELIHOOD ESTIMATOR
Dr Ohyun Kwon¹, Dr Jangsu Yoon², Professor Yoto Yotov¹
¹Drexel University, Philadelphia, PA, USA. ²University of Wisconsin-Milwaukee, Milwaukee, WI, USA

RECEPTION
5:30 - 6:30PM FRIDAY, 28TH OCTOBER, 2022
LOCATION BIG TEN A

DINNER
6:30 - 8:00PM FRIDAY, 28TH OCTOBER, 2022
LOCATION BIG TEN A

AFTER DINNER TALK BY MICHAEL JANSSON (UC BERKELEY)
8:00 - 8:45PM FRIDAY, 28TH OCTOBER, 2022
LOCATION BIG TEN A

BREAKFAST
7:30 - 8:15AM SATURDAY, 29TH OCTOBER, 2022
LOCATION BIG TEN A

PARALLEL SESSIONS III
8:20 - 10:00AM SATURDAY, 29TH OCTOBER, 2022

TREATMENT EFFECTS II
8:20 - 10:00AM SATURDAY, 29TH OCTOBER, 2022
LOCATION 103AB
CHAIR YUEHAO BAI
1 ESTIMATION OF HETEROGENEOUS TREATMENT EFFECTS USING A CONDITIONAL MOMENT BASED APPROACH
Xiaolin Sun
Simon Fraser University, Burnaby, BC, Canada. Monash University, Clayton, VIC, Australia

2 A NON-PARAMETRIC TEST OF HETEROGENEOUS TREATMENT EFFECTS UNDER INTERFERENCE
Mr. Julius Owusu
McMaster University, Hamilton, Ontario, Canada

3 CAUSAL EFFECTS IN THE AGGREGATE
Scott Gilbert
Southern Illinois University Carbondale, Carbondale, IL, USA

4 INFERENCE FOR MATCHED TUPLES AND FULLY BLOCKED FACTORIAL DESIGNS
Yuehao Bai1, Max Tabord-Meehan2, Jizhou Liu3
1University of Michigan, Ann Arbor, MI, USA. 2University of Chicago, Chicago, IL, USA. 3University of Chicago Booth School of Business, Chicago, IL, USA

EMPIRICAL MONETARY POLICY I
8:20 - 9:35AM SATURDAY, 29TH OCTOBER, 2022
LOCATION 104AB
CHAIR ISABEL GÖDL-HANISCH

1 HETEROGENEOUS MACRO AND FINANCIAL EFFECTS OF ECB ASSET PURCHASE PROGRAMS
Terri van der Zwan, dr. Erik Kole, prof.dr. Michel van der Wel
Erasmus University Rotterdam, Rotterdam, Netherlands

2 NETWORKING THE YIELD CURVE SURPRISES: IMPLICATIONS FOR MONETARY POLICY
Tatevik Sekhposyan1, Tatjana Dahlhaus2, Julia Schaumburg3
1Texas A&M University, College Station, TX, USA. 2Bank of Canada, Ottawa, Canada. 3Vrije Universiteit Amsterdam, Amsterdam, Netherlands

3 BANK CONCENTRATION AND MONETARY POLICY PASS-THROUGH
Isabel Gödl-Hanisch
LMU Munich, Munich, Germany

PANEL DATA MODELS WITH LARGE T
8:20 - 10:00AM SATURDAY, 29TH OCTOBER, 2022
1 PANEL QUANTILE REGRESSION WITH TIME-IN Variant RANK
Prof. Xin Liu
Washington State University, Pullman, WA, USA

2 UNIFIED INFERENCE FOR PANEL AUTOREGRESSIVE MODELS WITH UNOBSERVED GROUPED HETEROGENEITY
Wenxin Huang¹, Liangjun Su², Yiru Wang³
¹Shanghai Jiao Tong University, Shanghai, China. ²Tsinghua University, Beijing, China. ³University of Pittsburgh, Pittsburgh, USA

3 MULTIDIMENSIONAL INTERACTIVE FIXED-EFFECTS
Mr Hugo Freeman
UCL, London, United Kingdom

4 POOLED BEWLEY ESTIMATOR OF LONG RUN RELATIONSHIPS IN DYNAMIC HETEROGENOUS PANELS
Alexander Chudik¹, Hashem Pesaran²,³, Ron Smith⁴
¹Federal Reserve Bank of Dallas, Dallas, USA. ²University of Southern California, Los Angeles, USA. ³Trinity College, Cambridge, United Kingdom. ⁴Birkbeck, University of London, London, United Kingdom

NONPARAMETRIC METHODS II
8:20 - 9:35AM SATURDAY, 29TH OCTOBER, 2022
LOCATION 105AB
CHAIR ALEXANDER CHUDIK

1 MULTIPLE TESTING OF FUNCTION’S MONOTONICITY
Wei Zhao
University of Missouri, Columbia, Mo, USA

2 DENSITY DECONVOLUTION WITH LIMITED DATA CONTAMINATION
Dr. Jerome Krief
Johns Hopkins, Baltimore, MD, USA

3 BAYESIAN ADAPTIVE SPARSE COPULA
Prof. Martin Burda¹, Prof. Artem Prokhorov²
¹University of Toronto, Toronto, ON, Canada. ²University of Sydney, Sydney, NSW, Australia
ECONOMETRIC THEORY I
8:20 - 10:00AM SATURDAY, 29TH OCTOBER, 2022
LOCATION CORNISHE
CHAIR EUNYI CHUNG

1 INFERENCES ON CONSENSUS RANKING OF DISTRIBUTIONS
David Kaplan
University of Missouri, Columbia, MO, USA

2 TANGENTIAL WASSERSTEIN PROJECTIONS
Florian Gunsilius, Meng Hsuan Hsieh, Myung Jin Lee
University of Michigan, Ann Arbor, MI, USA

3 DECONVOLUTION FROM TWO ORDER STATISTICS
Ruli Xiao1, Yao Luo2, JoonHwan Cho2
1Indiana University, Bloomington, In, USA. 2University of Toronto, Toronto, Canada

4 PERMUTATION INFERENCE UNDER DEPENDENCE
EunYi Chung, JiHyung Lee
University of Illinois at Urbana-Champaign, Urbana, IL, USA

APPLIED MICROECONOMICS I
8:20 - 10:00AM SATURDAY, 29TH OCTOBER, 2022
LOCATION 101
CHAIR CARLOS LAMARCHE

1 HOW VALUABLE IS A GOOD SCHOOL? UNDERSTANDING THE CUMULATIVE EFFECTS OF HIGH-PERFORMING SCHOOLS.
Martin Braun
University of North Carolina, Chapel Hill, North Carolina, USA

2 A TRAJECTORIES-BASED APPROACH TO MEASURING INTERGENERATIONAL MOBILITY
Professor Yoosoon Chang1, Professor Steven Durlauf2, Dr Seunghee Lee3, Professor Joon Park1
1Indiana University, Bloomington, IN 47405, USA. 2University of Chicago, Chicago, IL, USA. 3Korea Development Institute, Sejong-si, Chungcheongnam-do, Korea, Republic of

3 GENDER WAGE DIFFERENTIALS IN CHINA FROM 1995 TO 2018: DISTRIBUTIONAL EVIDENCE ACCOUNTING FOR EMPLOYMENT COMPOSITION USING PARTIAL IDENTIFICATION
PhD Candidates Rui Xu¹, Xintong Wang², Alfonso Flores-Lagunes³
¹Syracuse University, Syracuse, NY, USA. ²Slippery Rock University of Pennsylvania, Slippery Rock, PA, USA

4 ESTIMATION OF A FACTOR-AUGMENTED LINEAR MODEL WITH APPLICATIONS USING STUDENT ACHIEVEMENT DATA
Matthew Harding¹, Carlos Lamarche⁴, Chris Muris³
¹University of California at Irvine, Irvine, USA. ²University of Kentucky, Lexington, KY, USA. ³McMaster University, Hamilton, Canada

TIME SERIES ECONOMETRICS II
8:20 - 9:35AM SATURDAY, 29TH OCTOBER, 2022
LOCATION WILLY ROOM
CHAIR RICHARD BAILLIE

1 TIME SERIES FILTERING FOR STUDYING FREQUENCY DEPENDENCE: WHAT WORKS, WHAT DOESN’T.
Richard Ashley¹, Randal Verbrugge²³
¹Virginia Tech, Blacksburg, VA, USA. ²FRB-Cleveland, Cleveland, OH, USA. ³NBER/CRIW, Boston, USA

2 LARGE NETWORK AUTOREGRESSIONS WITH UNKNOWN ADJACENCY MATRIX
Kenwin Maung
University of Rochester, Rochester, NY, USA

3 COMBINING LONG AND SHORT MEMORY IN TIME SERIES MODELS: THE ROLE OF ASYMPTOTIC CORRELATIONS OF THE MLES
Professor Richard Baillie¹, Professor Dooyeon Cho², Professor Seunghwa Rho³
¹Michigan State University, East Lansing, Michigan, USA. ²Sungkyunkyun Universitywan University,ublic of Korea, Seoul, Korea, Republic of. ³Emory University, Atlanta, Georgia, USA

COFFEE BREAK
10:00 - 10:20AM SATURDAY, 29TH OCTOBER, 2022
LOCATION SOUTH LOBBY

PARALLEL SESSIONS IV
10:20AM - 12:00PM SATURDAY, 29TH OCTOBER, 2022

INFEERENCE
10:20AM - 12:00PM SATURDAY, 29TH OCTOBER, 2022
LOCATION 103AB
CHAIR ABHIMANYU GUPTA
1 MULTIPLE TESTING OF ORDINAL STOCHASTIC MONOTONICITY
Qian Wu
University of Missouri, Columbia, Missouri, USA

2 FIXED-K TAIL REGRESSION: NEW EVIDENCE ON TAX AND WEALTH INEQUALITY FROM FORBES 400
Ji Hyung Lee¹, Yuya Sasaki², Alexis Akira Toda³, Yulong Wang⁴
¹University of Illinois, Urbana, IL, USA. ²Vanderbilt University, Nashville, TN, USA. ³University of California San Diego, La Jolla, CA, USA. ⁴Syracuse University, Syracuse, NY, USA

3 CRITICAL VALUES ROBUST TO P-HACKING
Adam McCloskey¹, Pascal Michaillat²
¹University of Colorado, Boulder, CO, USA. ²Brown University, Providence, RI, USA

4 ROBUST INFERENCE ON INFINITE AND GROWING DIMENSIONAL TIME SERIES REGRESSION
Abhimanyu Gupta¹, Myung Hwan Seo²
¹University of Essex, Colchester, United Kingdom. ²Seoul National University, Seoul, Korea, Republic of

EMPIRICAL MACROECONOMETRICS
10:20 - 11:35AM SATURDAY, 29TH OCTOBER, 2022
LOCATION 104AB
CHAIR FEI TAN

1 THE EXPECTED MACROECONOMIC IMPACT OF TROPICAL CYCLONE SHOCKS
Andrew Martinez
US Department of the Treasury, Washington, DC, USA

2 GOVERNMENT DEBT AND FISCAL MULTIPLIERS IN THE ERA OF POPULATION AGING
Professor Dooyeon Cho¹, Professor Dong-Eun Rhee²
¹Sungkyunkwan University, Seoul, Korea, Republic of. ²Korea University, Seoul, Korea, Republic of

3 DEMAND FOR TREASURIES AND FISCAL (DIS)INFLATION
Associate Professor of Economics Fei Tan
Saint Louis University, St. Louis, Missouri, USA

TREATMENT EFFECTS III
10:20AM - 12:00PM SATURDAY, 29TH OCTOBER, 2022
LOCATION 105AB
CHAIR DÉSIRÉ KÉDAGNI
1 POLICY LEARNING UNDER ENDOGENEITY USING INSTRUMENTAL VARIABLES
Yan Liu
Boston University, Boston, Massachusetts, USA

2 TREATMENT EFFECT ESTIMATION WITH NOISY CONDITIONING VARIABLES
Kenichi Nagasawa
University of Warwick, Coventry, United Kingdom

3 MISCLASSIFICATION IN DIFFERENCE-IN-DIFFERENCES MODELS
Augustine Denteh¹, Désiré Kédagni²
¹Tulane University, New Orleans, LA, USA. ²UNC-Chapel Hill, Chapel Hill, NC, USA

4 MARGINAL TREATMENT EFFECTS WITH MISCLASSIFIED TREATMENT
Santiago Acerenza¹, Kyunghoon Ban², Desire Kedagni³
¹ORT Uruguay, Montevideo, Uruguay. ²Iowa State University, Ames, IA, USA. ³UNC-Chapel Hill, Chapel Hill, NC, USA

MACROECONOMETRICS II
10:20AM - 12:00PM SATURDAY, 29TH OCTOBER, 2022
LOCATION 106
CHAIR JAE SIM

1 THE REGIME-SWITCHING POLICY FOR THE RMB
Assistant Professor Shi Qiu, Assistant Professor Shao Chen
Fudan University, Shanghai, China

2 When Do State-Dependent Local Projections Work?
Professor Ana Maria Herrera¹, Professor Silvia Goncalves², Dr Lutz Kilian³, Professor Elena Pesavento⁴
¹University of Kentucky, Lexington, KY, USA. ²McGill University, Montreal, Quebec, Canada. ³Federal Reserve Bank of Dallas, Dallas, Texas, USA. ⁴Emory University, Atlanta, GA, USA

3 MARKET POWER, INEQUALITY, AND FINANCIAL INSTABILITY
Economist Jae Sim, Economist Isabel Cairo
FRB, Washington, D.C., USA

4 PREDICTABLE FORECAST ERRORS IN FULL-INFORMATION RATIONAL EXPECTATIONS MODELS WITH REGIME SHIFTS
Dr. Ina Hajdini¹, Professor Andre Kurmann²
1 TESTING THE ROBUSTNESS OF A STRUCTURAL MODEL FOR DISCERNING USE AND NON-USE VALUES OF ECOSYSTEM SERVICES
Hyunjung Kim
Michigan State University, East Lansing, MI, USA

2 TESTING VALIDITY OF AN INSTRUMENT USING A DISCONTINUOUSLY DISTRIBUTED CONTROL
Associate Professor NESE YILDIZ
University of Rochester, Rochester, NY, USA

3 EFFICIENT ESTIMATION OF REGRESSION MODELS WITH USER-SPECIFIED PARAMETRIC MODEL FOR HETEROSKEDASTICITY
Saraswata Chaudhuri¹, Eric Renault²
¹McGill University, Montreal, Quebec, Canada. ²Warwick University, Coventry, United Kingdom

4 GENERALIZED INTERGENERATIONAL MOBILITY REGRESSIONS
Essie Maasoumi¹, Le Wang², Daiqiang Zhang³
¹Emory, Atlanta, GA, USA. ²University of Oklahoma, Norman, OK, USA. ³University at Albany, Albany, NY, USA

1 DYNAMIC ORDERED PANEL LOGIT MODELS
Bo Honore¹, Chris Muris², Martin Weidner³
¹Princeton, Princeton, NJ, USA. ²McMaster University, Hamilton, ON, Canada. ³Oxford University, Oxford, United Kingdom

2 PARTIAL EFFECTS IN TIME-VARYING LINEAR TRANSFORMATION PANEL MODELS WITH ENDOGENEITY
Irene Botosaru¹, Chris Muris¹, Senay Sokullu²
¹McMaster, Hamilton, ON, Canada. ²University of Bristol, Bristol, United Kingdom
3 NONLINEAR CORRELATED RANDOM EFFECTS MODELS WITH ENDOGENEITY AND UNBALANCED PANELS
Michael Bates¹, Leslie Papke², Jeffrey Wooldridge²
¹UCR, Riverside, CA, USA. ²MSU, East Lasing, MI, USA

4 THE EFFICACY OF ABILITY PROXIES FOR ESTIMATING THE RETURNS TO SCHOOLING: A FACTOR MODEL-BASED EVALUATION
Dr. Mohitosh Kejriwal¹, Dr. Xiaoxiao Li², Linh Nguyen¹, Dr. Evan Totty³
¹Purdue University, West Lafayette, IN, USA. ²Villanova University, Villanova, PA, USA. ³U.S. Census Bureau, Washington, DC, Washington, DC, USA

SPATIAL ECONOMETRICS I
10:20AM - 11:35AM SATURDAY, 29TH OCTOBER, 2022
LOCATION WILLY ROOM
CHAIR RYAN KIM

1 SOCIAL INTERACTIONS IN MULTILAYERED OBSERVATIONAL NETWORKS
Juan Estrada
Emory University, Atlanta, GA, USA

2 GENDER AND RACIAL DISPARITIES IN ALTRUISM IN SOCIAL NETWORKS
Chih-Sheng Hsieh¹, Xu Lin²
¹National Taiwan University, Taibei, Taiwan. ²Virginia Tech, Blacksburg, VA, USA

3 SPILLOVERS THROUGH MULTIMARKET FIRMS: THE UNIFORM PRODUCT REPLACEMENT CHANNEL
Jay Hyun¹, Ryan Kim²
¹HEC Montreal, Montreal, Canada. ²Johns Hopkins University, Washington DC, USA

LUNCH
12:00 - 1:00PM SATURDAY, 29TH OCTOBER, 2022
LOCATION BIG TEN A

PARALLEL SESSIONS V
1:00 - 2:40PM SATURDAY, 29TH OCTOBER, 2022

ECONOMETRICS OF NETWORKS
1:00 - 2:40PM SATURDAY, 29TH OCTOBER, 2022
LOCATION 103AB
CHAIR NAIL KASHEV
1 DYNAMIC NETWORK INTERACTION MODELS WITH ROBUST DECISION-MAKING
Dr. Hanbat Jeong
OSU, Columbus, Ohio, USA

2 BAYESIAN INFERENCE OF NETWORK FORMATION MODELS WITH PAYOFF EXTERNALITIES
Cheng Ding1, Juan Estrada1, Santiago Montoya-Blandon2
1Emory University, Atlanta, GA, USA. 2University of Glasgow, Glasgow, United Kingdom

3 TEST FOR NETWORK STRUCTURE
Hyunseok Jung1, Xiaodong Liu2
1University of Arkansas, Fayetteville, AR, USA. 2University of Colorado, Boulder, CO, USA

4 PEER EFFECTS IN RANDOM CONSIDERATION SETS
Nail Kashaev1, Natalia Lazzati2
1University of Western Ontario, London, Ontario, Canada. 2UC Santa Cruz, Santa Cruz, CA, USA

APPLIED MICROECONOMETRICS II
1:00 - 2:15PM SATURDAY, 29TH OCTOBER, 2022
LOCATION 104AB
CHAIR YASEMIN ULU

1 PORTFOLIO CONSIDERATIONS IN AUTOMOBILE PURCHASES: EV VERSUS GASOLINE?
Chao Wang
Indiana University, Bloomington, Indiana, USA

2 MEASURING THE CHANGE IN CROSS-BORDER SHOPPING IN RESPONSE TO A CIGARETTE TAX: AN APPLICATION USING CELLPHONE TRACKING DATA
Maxwell Chomas
Georgia State University, Atlanta, Georgia, USA

3 FORECASTING STOCK PRICES VIA DEEP LEARNING: CASE STUDY FOR BIST30
Dr. yasemin ulu
EMU, ipsilanti, MI, USA

EMPIRICAL MONETARY POLICY II
1:00 - 2:15PM SATURDAY, 29TH OCTOBER, 2022
LOCATION 105AB
CHAIR MANUEL GONZALEZ-ASTUDILLO
1 HOW TO MEASURE INFLATION VOLATILITY: A NOTE
Alfredo Garcia-Hiernaux¹, Maria T. Gonzalez-Perez², David E. Guerrero³
¹Universidad Complutense de Madrid, Madrid, Madrid, Spain. ²Bank of Spain, Madrid, Madrid, Spain. ³CUNEF
Universidad, Madrid, Madrid, Spain

2 MONETARY POLICY, INTEREST RATE TERM STRUCTURE, AND CONSUMPTION
Chase Coleman
University of Kentucky, Lexington, KY, USA

3 ESTIMATES OF R* CONSISTENT WITH A SUPPLY-SIDE STRUCTURE AND A MONETARY POLICY RULE FOR THE U.S. ECONOMY
Manuel González, Jean-Philippe Laforte
Federal Reserve Board, Washington, DC, USA

ECONOMETRIC THEORY II
1:00 - 2:15PM SATURDAY, 29TH OCTOBER, 2022
LOCATION 106
CHAIR ANNA MIKUSHEVA

1 LINEAR REGRESSION WITH WEAK EXOGENEITY
Prof. Anna Mikusheva¹, Prof. Mikkel Solvsten²
¹MIT, Cambridge, MA, USA. ²Aarhus University, Aarhus, Netherlands

2 FIXED-B ASYMPTOTICS AND ROBUST INFERENCE FOR LINEAR PANEL MODELS WITH ARBITRARY DEPENDENCE STRUCTURE
Kaicheng Chen, Tim Vogelsang
Michigan State University, East Lansing, MI, USA

3 FILTERING WITH LIMITED INFORMATION
Thorsten Drautzburg¹, Jesus Fernandez-Villaverde², Pablo Guerron³, Dick Oosthuizen⁴
¹FRB Philadelphia, Philadelphia, PA, USA. ²U Pennsylvania, Philadelphia, PA, USA. ³Boston College, Boston, MA, USA. ⁴U Pennsylvania, Philadelphia, PA, USA

SPATIAL ECONOMETRICS II
1:00 - 2:15PM SATURDAY, 29TH OCTOBER, 2022
LOCATION CORNISHE
CHAIR HUI XIAO

1 TO USE, OR NOT TO USE THE SPATIAL DURBIN MODEL? -- THAT IS THE QUESTION
Ms. Malabika Koley, Dr. Anil Bera  
University of Illinois at Urbana Champaign, Urbana, Illinois, USA

2 ROBUST INFECTION IN SHORT LINEAR PANELS WITH FIXED EFFECTS WITH ENDOGENOUS COVARIATES IN A SPATIAL SETTING  
Steven Wu-Chaves  
Michigan State University, Lansing, MI, USA

3 TRUST THY NEIGHBOR? UNCOVERING THE STRUCTURE OF THE REAL ESTATE MARKET.  
Assistant Professor Hui Xiao¹, Professor Yiguo Sun²  
¹Saint Mary's University, Halifax, Nova Scotia, Canada. ²University of Guelph, Guelph, Ontario, Canada

PANEL MODELS, MISSING DATA, TREATMENT EFFECTS  
1:00 - 2:15PM SATURDAY, 29TH OCTOBER, 2022  
LOCATION 101  
CHAIR NICHOLAS BROWN

1 IDENTIFICATION AND ESTIMATION OF A NONPARAMETRIC TIME-VARYING PANEL DATA MODEL WITH COMPLETELY MISSING REGRESSORS IN SOME PERIODS  
Jiangang Zeng  
LSU, Baton Rouge, LA, USA

2 CONFIDENCE INTERVALS OF TREATMENT EFFECTS IN PANEL DATA MODELS WITH INTERACTIVE FIXED EFFECTS  
Prof. Qiankun Zhou¹, Prof. Yan Shen², Xingyu Li²  
¹Louisiana State University, Baton Rouge, LA, USA. ²Peking University, Beijing, China

3 TREATMENT EFFECT IMPUTATION ESTIMATORS IN A FACTOR MODEL WHEN T IS SMALL  
Nicholas Brown¹, Kyle Butts²  
¹Queen's University, Kingston, Ontario, Canada. ²University of Colorado Boulder, Boulder, Colorado, USA

FINANCIAL ECONOMETRICS II  
1:00 - 2:40PM SATURDAY, 29TH OCTOBER, 2022  
LOCATION WILLY ROOM  
CHAIR REN ZHANG

1 A FIXED-B PERSPECTIVE ON INFECTION FOR HIGH FREQUENCY FINANCIAL DATA  
Taeyoon Hwang, Tim Vogelsang  
Michigan State University, East Lansing, MI, USA
2 ON EMPIRICAL CHALLENGES IN FORECASTING MARKET BETAS IN CRYPTO MARKETS
Jan Sila\textsuperscript{1,2}, Michael Mark\textsuperscript{3}, Ladislav Kristoufek\textsuperscript{1,2}
\textsuperscript{1}Charles University, Prague, Czech Republic. \textsuperscript{2}The Czech Academy of Sciences, Institute of Information Theory and Automation, Prague, Czech Republic. \textsuperscript{3}Ecole Polytechnique Federale de Lausanne, Lausanne, Switzerland

3 VOLATILITY FORECASTING USING A HYBRID GARCH ENSEMBLE MODEL WITH IMPLIED VOLATILITY INFORMATION
Mr. Yang Song
North Carolina State University, Raleigh, NC, USA

4 THE DOLLAR EXCHANGE RATE AND INTEREST PARITY: LETTING DIFFERENT VIEWS COMPETE
Ren Zhang\textsuperscript{1}, Shuwei Zhang\textsuperscript{2}, Yang Yang\textsuperscript{3}
\textsuperscript{1}Texas State University, San Marcos, TX, USA. \textsuperscript{2}St. Lawrence University, Canton, New York, USA. \textsuperscript{3}Zhongnan University of Finance and Economics, Wuhan, China

COFFEE BREAK
2:40 - 3:00PM SATURDAY, 29TH OCTOBER, 2022
LOCATION SOUTH LOBBY

PARALLEL SESSIONS VI
3:00 - 4:40PM SATURDAY, 29TH OCTOBER, 2022

STRUCTURAL ECONOMETRICS AND APPLICATIONS
3:00 - 4:40PM SATURDAY, 29TH OCTOBER, 2022
LOCATION 103AB
CHAIR SHUNAN ZHAO

1 DOES THE INTERNET REPLACE BRICK-AND-MORTAR BANK BRANCHES?
Minhae Kim
Oklahoma State University, Stillwater, OK, USA

2 NONPARAMETRIC IDENTIFICATION OF INCOMPLETE INFORMATION DISCRETE GAMES WITH NON-EQUILIBRIUM BEHAVIORS
Erhao Xie
Bank of Canada, Ottawa, Ontario, Canada

3 IDENTIFICATION OF DYNAMIC DISCRETE CHOICE MODELS WITH HYPERBOLIC DISCOUNTING USING A TERMINATING ACTION
Chao Wang\textsuperscript{1}, Stefan Weiergraeber\textsuperscript{2}, Ruli Xiao\textsuperscript{1}
\textsuperscript{1}Indiana University, Bloomington, IN, USA. \textsuperscript{2}Indiana University, Bloomington, IN, USA

4 A SYSTEM APPROACH TO IDENTIFICATION OF PRODUCTION FUNCTIONS WITH MULTI-DIMENSIONAL PRODUCTIVITY
Dr. Emir Malikov\textsuperscript{1}, Dr. Shunan Zhao\textsuperscript{2}, Dr. Jingfang Zhang\textsuperscript{3}
\textsuperscript{1}University of Nevada, Las Vegas, Paradise, NV, USA. \textsuperscript{2}Oakland University, Rochester, MI, USA. \textsuperscript{3}University of Kentucky, Lexington, KY, USA

IMPULSE RESPONSES
3:00 - 4:40PM SATURDAY, 29TH OCTOBER, 2022
LOCATION 104AB
CHAIR IRINA PANOVSKA

1 UNIFORM PRIORS FOR IMPULSE RESPONSES
Jonas Arias\textsuperscript{1}, Jua Rubio-Ramirez\textsuperscript{2}, Daniel Waggoner\textsuperscript{3}
\textsuperscript{1}Federal Reserve Bank of Philadelphia, Philadelphia, PA, USA. \textsuperscript{2}Emory University, Atlanta, GA, USA. \textsuperscript{3}Federal Reserve Bank of Atlanta, Atlanta, GA, USA

2 SHOCKS TO INFLATION EXPECTATIONS
Jonathan Adams\textsuperscript{1}, Philip Barrett\textsuperscript{2}
\textsuperscript{1}University of Florida, Gainesville, FL, USA. \textsuperscript{2}International Monetary Fund, Washington, DC, USA

3 FIRM LIQUIDITY AND THE INNOVATIONS CHANNEL OF MONETARY POLICY
Changseok Ma
University of Texas at Austin, Austin, Texas, USA

4 JOBLESS RECOVERIES AND TIME VARIATION IN LABOR MARKETS
Irina Panovska\textsuperscript{1}, Postdoctoral Researcher Licheng Zhang\textsuperscript{2}
\textsuperscript{1}University of Texas at Dallas, Richardson, TX, USA. \textsuperscript{2}Southern University of Science and Technology, Shenzhen, China

DIFFERENCE-IN-DIFFERENCES AND TREATMENT EFFECTS
3:00 - 4:15PM SATURDAY, 29TH OCTOBER, 2022
LOCATION 105AB
CHAIR BRANTLY CALLAWAY

1 DOUBLE-ROBUST TWO-WAY-FIXED-EFFECTS REGRESSION FOR PANEL DATA
Dmitry Arkhangelsky\textsuperscript{1}, Guido Imbens\textsuperscript{2}, Lihua Lei\textsuperscript{2}, Xiaoman Luo\textsuperscript{3}
\textsuperscript{1}CEMFI, Madrid, Spain. \textsuperscript{2}Stanford University, Palo Alto, CA, USA. \textsuperscript{3}Afiniti, Washington DC, USA
2 A SIMPLE TRANSFORMATION APPROACH TO DIFFERENCE-IN-DIFFERENCES ESTIMATION FOR PANEL DATA
Soo Jeong Lee, Jeffrey Wooldridge
Michigan State University, East Lansing, MI, USA

3 DIFFERENCE IN DIFFERENCES WITH TIME-VARYING COVARIATES
Carolina Caetano, Brantly Callaway, Stroud Payne, Hugo Rodrigues
University of Georgia, Athens, GA, USA

QUANTILE REGRESSION
3:00 - 4:15PM SATURDAY, 29TH OCTOBER, 2022
LOCATION 106
CHAIR ANDREAS HAGEMANN

1 INTERPRETING EXPECTILES
Collin Philipps
United States Air Force Academy, Colorado Springs, CO, USA

2 BOOTSTRAP INFERENCE FOR PANEL DATA QUANTILE REGRESSION
Antonio Galvao¹, Tom Parker², Zhijie Xiao³
¹Michigan State University, East Lansing, MI, USA. ²University of Waterloo, Waterloo, ON, Canada. ³Boston College, Boston, MA, USA

3 INFERENCE ON QUANTILE PROCESSES WITH A FINITE NUMBER OF CLUSTERS
Andreas Hagemann
University of Michigan, Ann Arbor, MI, USA

PREDICTION/FORECASTING
3:00 - 4:40PM SATURDAY, 29TH OCTOBER, 2022
LOCATION CORNISHE
CHAIR ROBERT RICH

1 PREDICTIVE QUANTILE REGRESSION WITH MIXED ROOTS AND INCREASING DIMENSIONS: ALQR APPROACH
Rui Fan¹, Ji Hyung Lee², Youngki Shin³
¹Rensselaer Polytechnic Institute, Troy, NY, USA. ²University of Illinois, Urbana, IL, USA. ³McMaster, Hamilton, Ontario, Canada

2 ECONOMIC POLICY UNCERTAINTY AND FORECAST BIAS IN THE SURVEY OF PROFESSIONAL FORECASTERS
Elahe Boskabadi, Chair and Molony Professor of Economics Hyeongwoo Kim
3 Multistep Forecast Averaging with Stochastic and Deterministic Trends
Professor Mohitosh Kejriwal, Mr Linh Nguyen, Mr Xuewen Yu
Purdue University, West Lafayette, Indiana, USA

4 ALL FORECASTERS ARE NOT THE SAME: PERSISTENT HETEROGENEITY IN PREDICTIVE PERFORMANCE
Robert Rich¹, Joseph Tracy²
¹Federal Reserve Bank of Cleveland, Cleveland, Ohio, USA. ²Federal Reserve Bank of Dallas, Dallas, Texas, USA

MACHINE LEARNING
3:00 - 4:15PM SATURDAY, 29TH OCTOBER, 2022
LOCATION 101
CHAIR FEDERICO ZINCENKO

1 STOCHASTIC TREATMENT CHOICE WITH EMPIRICAL WELFARE UPDATING
Toru Kitagawa¹, Hugo Lopez², Jeff Rowley³
¹Brown University, Providence, RI, USA. ²University of Chicago, Chicago, IL, USA. ³University College London, London, United Kingdom

2 REGULARIZED CORRELATED RANDOM COEFFICIENT REGRESSIONS
Mr Valentin Verdier
University of North Carolina, Chapel Hill, NC, USA

3 NONPARAMETRIC ESTIMATION OF CONDITIONAL DENSITIES BY GENERALIZED RANDOM FORESTS
Federico Zincenko
University of Nebraska - Lincoln, Lincoln, NE, USA

MACROECONOMETRICS III
3:00 - 4:15PM SATURDAY, 29TH OCTOBER, 2022
LOCATION WILLY ROOM
CHAIR CHOONGRYUL YANG

1 IMPROVED ESTIMATION OF DYNAMIC MODELS OF CONDITIONAL MEANS AND VARIANCES
Jeff Wooldridge¹, Weining Wang², Mengshan Xu³
¹Michigan State University, East Lansing, MI, USA. ²University of York, York, United Kingdom. ³University of Mannheim, Mannheim, Germany
2 EMBEDDING RATIONAL EXPECTATIONS IN A STRUCTURAL VAR: INTERNAL AND EXTERNAL INSTRUMENTS FOR SET IDENTIFICATION
Prof. Zhengyang Chen¹, Prof Victor Valcarcel²
¹St Cloud State University, St. Cloud, MN, USA. ²University of Texas at Dallas, Dallas, TX, USA

3 EFFECTS OF MONETARY POLICY ON HOUSEHOLD EXPECTATIONS: THE ROLE OF HOMEOWNERSHIP
Choongryul Yang¹, Hie Joo Ahn¹, Shihan Xie²
¹Federal Reserve Board, Washington, DC, USA. ²University of Illinois at Urbana-Champaign, Urbana, IL, USA

CONFERENCE ADJOURNS
4:40PM SATURDAY, 29TH OCTOBER, 2022