Day 1

10:30	**Registration**
	Session 1: Confidence regions
11:00 – 11:30	**Mehmet Caner** Asymptotically Honest Confidence Regions for High Dimensional Parameters by the Desparsified Conservative Lasso (joint with Anders Kock)
11:30 – 12:00	**Richard Nickl** On uncertainty quantification and confidence regions in high-dimensional inference problems
	Session 2: Time series with time-varying parameters
12:00 – 12:30	**Shuo Cao** Term Structure Dynamics with Time-Varying Macro-Finance Fundamentals (with Joseph Byrne and Dimitris Korobilis)
12:30 – 13:00	**Cavit Pakel** Fitting vast dimensional time-varying covariance models (with Neil Shephard, Kevin Sheppard, and Robert Engle)
13:00 – 14:00	**Lunch**
	Session 3: Panel data and IV
14:00 – 14:30	**Damian Kozbur** Inference in High Dimensional Panel Models with an Application to Gun Control (with Alexandre Belloni, Victor Chernozhukov, and Christian Hansen)
14:30 – 15:00	**Matthew Harding** Sparsity-Based Estimation of a Panel Quantile Count Data Model with Applications to Big Data (with Carlos Lamarche)
15:00 – 15:30	**Martin Spindler** Partially Linear Instrumental Variable Estimation in a High-Dimensional Setting (with Victor Chernozhukov and Christian Hansen)
15:30 – 16:00	**Coffee**
	Session 4: Sparse analysis in IO
10:00 – 10:30	**Pramila Krishnan** Attention and Saliency in Online Markets (with C. Helmers and M. Patnam)
10:30 – 11:00	**Lars Nesheim** Sparse Demand: Accounting for Complementarities and Corners in Sparse Demand Systems (with Arthur Lewbel)
	Session 5: Sparsity
17:00 – 17:30	**Sokbae Lee** Structural change in sparsity (with Yuan Liao, Myung Seo and Youngki Shin)
17:30 – 18:00	**Yuan Liao** A Lava Attack on recovery of sums of sparse and dense signals (with Victor Chernozhukov and Christian Hansen)
19:00	**Dinner (by invitation only)**

Day 2

Session 1: Social spillovers and prediction

16:00 – 16:30	**Elena Manresa** Estimating the structure of social spillovers using panel data
16:30 – 17:00	**Sendhil Mullainathan** Prediction (with Jens Ludwig)

Session 2: Semiparametric models

11:00 – 11:30	**Oliver Linton** Semiparametric Model Averaging of Ultra-High Dimensional Time Series
11:30 – 12:00	**Weining Wang** Discontinuous Dynamic Semiparametric Factor Models (with Pavel Cizek)
12:00 – 13:00	**Lunch**

Session 3: News and speech

13:00 – 13:30	**Wolfgang Hardle** Distillation of News Flows into Analysis of Stock Reactions (with Junni Zhang, Cathy Chen, and Elisabeth Bommes)
13:30 – 14:00	**Matt Taddy** Measuring Polarization in High-Dimensional Data: Method and Application to Congressional Speech (with Matthew Gentzkow and Jesse Shapiro)