cemmap

centre for microdata methods and practice

Institute for New Economic Thinking

UNIVERSITY OF CAMBRIDGE

FACULTY OF ECONOMICS

A Cambridge-INET and cemmap Workshop

Panel Data

23rd- 24th May, 2017

Winstanley Lecture Theatre, Trinity College

Organised by Oliver Linton and Martin Weidner

Programme

Tuesday 23rd May

10:00 – 10:30 Registration

Session 1

10:30 – 11:15 Peter C.B. Phillips, Yale University
Econometric Measurement of Earth's Transient Climate Sensitivity

Session 2

11:15 – 11:45 Alexei Onatski, University of Cambridge
High Dimensional Cointegration

11:45 – 12:15 Javier Hidalgo, London School of Economics
Inference without smoothing for large panel with Cross-sectional and temporal dependence

Session 3

12:15 – 13:00 Peter Robinson, London School of Economics
Inference on trending panel data

13:00 – 14:00 Lunch

14:00 – 14:30 Qi Li, Texas A&M University
Quasi Maximum Likelihood Analysis of High Dimensional Constrained Factor Models

14:30 – 15:00 Haihan Tang, University of Cambridge
Uniform Inference in High-Dimensional Dynamic Panel Data Models

15:00 – 15:30 Alexandra Soberon, Universidad de Cantabria
Testing for distributional features in varying coefficient panel data models

15:30 – 16:00 Coffee

Session 4

16:00 – 16:45 **Hashem Pesaran, University of SC**
Testing for Alpha in Linear Factor Pricing Models with a Large Number of Securities

Session 5

16:45 – 17:15 **Roger Moon, University of SC**
Nuclear Norm Regularized Estimation of Interactive Fixed Effect Panel Regression Models

17:15 – 17:45 **Jeff Racine, McMaster University**
Nonparametric estimation of marginal effects in regression-spline random effects models

17:45 – 18:15 **Oliver Linton, University of Cambridge**
Estimation in Semiparametric Characteristic Based Quantile Factor models

19:00 ***Speakers' Dinner (by invitation only)***

Wednesday 24th May

09:30 – 10:00 ***Coffee***

Session 6

10:00 – 10:45 **Whitney Newey, MIT**
Identification of Multinomial Choice Models in Panel Data

Session 7

10:45 – 11:15 **Ivan Fernandez Val, Boston University**
Network and Panel Quantile Effects Via Distribution Regression

11:15 – 11:45 **Koen Jochmans, Science Po, Paris**
Inference on a distribution from noisy measurements

11:45 – 12:15 **Geert Dhaene, University of Leuven**
Profile score adjustments for incidental parameter problems

12:15 - 12:45 **Paolo Zaffaroni, Imperial College**
Almost-efficient estimation of large heterogeneous panels with multifactor error structure

12:45 – 13:30 ***Lunch and Depart***