

A Cambridge-INET and cemmap Conference

## Panel Data

23<sup>rd</sup>- 24<sup>th</sup> May, 2017

Winstanley Lecture Theatre, Trinity College

Organised by Oliver Linton and Martin Weidner

### *Programme*

#### Tuesday 23<sup>rd</sup> 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

#### *Session 3*

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 Dinner for Speakers and organizers**

**Wednesday 24<sup>th</sup> May**

**09:30 – 10:00 Coffee**

**Session 1**

**10:00 – 10:45 Whitney Newey, MIT** *Estimating the Structure of Social Spillovers using Panel Data*

**Session 2**

**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**