New York Camp Econometrics XIX
The Sagamore, Bolton Landing, NY
April 25-27, 2025

Friday, April 25, 2025

Session I: 4:00-5:40 p.m., **Giovanni Urga** (Bayes Business School), **Chair**

4:00-4:25 p.m.
1. “Diffusion Index Forecast with Tensor Data,” **Bin Chen** (University of Rochester), Yuefeng Han, and Qiyang Yu.

4:25-4:50 p.m.
2. “On the Numerical Approximation of Minimax Regret Rules via Fictitious Play,” **Patrik Guggenberger** (Pennsylvania State University) and Jiaqi Huang.

4:50-5:15 p.m.
3. “Testing for and Evaluating the Extent of Selective Reporting,” **Nikolay Kudrin** (Queen's University).

5:15-5:40 p.m.
4. “Rehabilitating the Once-Abandoned Endogenous IV,” **Rui Fan** (Rensselaer Polytechnic Institute) and Le Wang.

Poster Session: 5:50-6:50 p.m.

5. “Global Identification of Dynamic Panel Models with Interactive Effects,” Jushan Bai and **Pablo Mones** (Columbia University).

6. “Efficient Unrestricted MIxed DAta Sampling (eMIDAS),” **Quinlan Lee** (University of Toronto) and Stephen Snudden.

7. “Network Robust Inference for Fixed Effect Regressions,” **Kensuke Sakamoto** (University of Wisconsin – Madison).

9. “Evaluating Meta-Regression Techniques: A Simulation Study on Heterogeneity in Location and Time,” Ali Habibnia and **Jonathan Gendron** (Virginia Tech).

10. “Inference for Conditional Average Treatment Effects using Distributional Nearest Neighbors,” **Jakob R. Juergens** (University of Wisconsin – Madison).

11. “Nonlinear Regression Discontinuity Designs with Covariates,” **J.C. Lazzaro** (University of Wisconsin – Madison).

12. “Underlying Core Inflation with Multiple Regimes,” **Gabriel Rodriguez Rondon** (McGill University).

13. “Estimation of Panel Data Models with Nonlinear Factor Structure,” **Christina Maschmann** (Lund University) and Joakim Westerlund.

14. “Supervised Mixed-Frequency Learning for Macro-Financial Forecasting When Factors are Weak,” Ulrich Hounyo and **Zhendong Li** (University at Albany, SUNY).

15. “Endogenous Treatment on Network,” **Lin Chen** (Vanderbilt University) and Yuya Sasaki.

Saturday, April 26, 2025

8:00-9:00 a.m.: Breakfast

Session I: 9:00 a.m.-10:30 a.m.

9:00-10:00 a.m.
Welcoming Remarks: **Badi H. Baltagi**, (Syracuse University) **Chair**

***Keynote Address*: John Rust, Distinguished University Professor, Department of Economics, Georgetown University**

1. “"Why So Few Types?" **John Rust** (Georgetown University) and Tiemen Woutersen.

10:00-10:30 a.m.
2. “Estimating a Two-way Panel-data Model with Network and Partially Correlated Random Effects and Invariant Endogenous Regressors,” Badi H. Baltagi, **Peter H. Egger** (ETH Zurich, CEPR, CESifo, GEP), and Michaela Kesina.

10:30-11:00 a.m.: Coffee break

Session II: 11:00 a.m.-12:15 p.m., **Chihwa Kao** (University of Connecticut), **Chair**

11:00-11:25 a.m.
3. “Doubly Robust Estimators with Weak Overlap,” **Yukun Ma** (University of Rochester), Pedro H. C. Sant’Anna, Yuya Sasaki, and Takuya Ura.

11:25-11:50 a.m.

4. “(Visualizing) Plausible Treatment Effect Paths,” **Simon Freyaldenhoven** (Federal Reserve Bank of Philadelphia), and Christian Hansen.

11:50-12:15 p.m.
5. “Causal Mediation in Difference-in-Difference Settings,” **Kyunghoon Ban** (Rochester Institute of Technology), Zhengrun Chen, and Désiré Kédagni.

12:15-1:45 p.m.: Lunch

Session III: 1:45-3:00 p.m., **Patrik Guggenberger** (Pennsylvania State University), **Chair**

1:45-2:10 p.m.
6. “Wild Bootstrap Inference for Panel Data: Quantile Regression with Dependent Data,” Antonio F. Galvao, **Carlos Lamarche** (University of Kentucky), and Thomas Parker.

2:10-2:35 p.m.
7. “Robust Inference for High-Dimensional Correlation Matrices Under Serial Dependence,” Ulrich Hounyo, **Chihwa Kao** (University of Connecticut), and Min Seong Kim.

2:35-3:00 p.m.
8. “Model Averaging in Semiparametric Estimation of Quantile Treatment Effects,” Sergio Firpo, Antonio F. Galvao, **Ulrich Hounyo** (University at Albany, SUNY), and Li Lu.

3:00-3:30 p.m.: Coffee break

Session IV 3:30-4:45 p.m., **Lynda Khalaf** (Carleton University), **Chair**

3:30-3:55 p.m.
9. “Robust Asset-Liability Management,” **Tjeerd de Vries** (HEC Paris) and Alexis Akira Toda.

3:55-4:20 p.m.
10. “Don’t Ruin the Surprise: Temporal Aggregation Bias in Structural Innovations,” **Stephen Snudden** (Wilfrid Laurier University).

4:20-4:45 p.m.
11. “Bounds for Within-Household Encouragement Designs with Interference,” Santiago Acerenza, Julian Martinez-Iriarte, **Alejandro Sanchez-Becerra** (Emory University), and Pietro Emilio Spini.

Session V 4:45-6:00 p.m., **Carlos Lamarche** (University of Kentucky), **Chair**

4:45-5:10 p.m.
12. “Discrete-time Hazard Models for Non-repeated Events: A Generalized Correlated Random Effects Approach,” **Hyunseok Jung** (University of Arkansas) and Jangsu Yoon.

5:10-5:35 p.m.
13. “The Wizard of OZ (Opportunity Zones): Spatial Spillovers in Place-based Programs,” Dibya Deepta Mishra, **Robin Sickles** (Rice University), and Yanfei Sun.

5:35-6:00 p.m.
14. “Paying by Waiting in Line: Public Sector Queuing and the Public Sector Wage Gap,” **Hugo Jales** (Syracuse University), Felipe Araujo, and Andrew Smith.

6:00-7:00 p.m.: Cocktail Hour

7:00-8:30 p.m.: Dinner

Sunday, April 27, 2025

8:00-9:00 a.m.: Breakfast

Session V 9:00-10:15 a.m., **John Rust** (Georgetown University), **Chair**

9:00-9:25 a.m.
1. “Model-Adaptive Approach to Dynamic Discrete Choice Models with Large State Spaces,” **Ertian Chen** (University College London, CeMMAP, and IFS).

9:25-9:50 a.m.
2. “Simultaneous Inference in Multivariate Regression with Application to Asset Pricing,” Marie-Claude Beaulieu, Jean-Marie Dufour, **Lynda Khalaf** (Carleton University), and Olena Melin.

9:50-10:15 a.m.
3. “Efficient Real-Time Bubble Detection,” Zhuangyan Li and **Giovanni Urga** (Bayes Business School).

10:15-10:45 a.m.: Coffee break

Session VI 10:45 a.m.-12:25 p.m., **Robin Sickles** (Rice University), **Chair**

10:45-11:10 a.m.
4. “Dragon’s Roar: Unveiling Pollution Abatement Costs in Chinese Manufacturing Sector using a By-production Approach,” **Yulu Wang** (Binghamton University, SUNY), Subal C. Kumbhakar, and Shunan Zhao.

11:10-11:35 a.m.
5. “Walk Down to Electric Avenue: Risk Management of Interdependence of Renewable Energy in the North American Market,” **Anson T. Y. Ho** (Toronto Metropolitan University), Kim P. Huynh, and Marcel-Cristian Voia.

11:35-12:00 p.m.
6. “Difference-in-Discontinuities: Estimation, Inference and Validity Tests,” Pedro Picchetti, Cristine C. X. Pinto, and **Stephanie T. Shinoki** (INSPER).

12:00-12:25 p.m.
7. “Binary Outcome Models with Extreme Covariates: Estimation and Prediction,” Laura Liu and **Yulong Wang** (Syracuse University).

12:25 p.m.: Lunch

Conference closes.

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