2017 Tsinghua International Conference on Econometrics

Date: June 7 - 8, 2017

Venue: Faculty Lounge (Wei Lun 415)

Conference Schedule (Day 1)

Opening Speech Xiaohan Zhong (Chair, Department of Economics, Tsinghua

8:30 8:40 University)

Qi Li (International School of Economics and Management, Capital

University of Economics and Business)

Keynote Speech Yingyao Hu (Johns Hopkins University)

8:40 9:25 Dynamic Decisions under Subjective Beliefs: A Structural Analysis

9:25 9:35 BREAK

Contributed Session Chair: Lin Zhu (Tsinghua University)

9:35 11:50 **Marc Henry** (Pennsylvania State University)

Single Market Nonparametric Identification of Multi-attribute

Hedonic Equilibrium Models

Shaoping Wang (Huazhong University of Science and Technology)

Testing for an Explosive-side Moderate Deviation Process from

Unity

Ying Fang (Xiamen University)

A Semiparametric Quantile Panel Data Model with An Application to

Estimating the Growth Effect of FDI

Keynote Speech Yacine Ait-Sahalia (Princeton University)

14:00 14:45 *TBD*

14:45 14:55 BREAK

Contributed Session Chair: Shengjie Hong (Tsinghua University)

14:55 17:10 **Yonghong An** (Texas A&M University)

Your American Dream is Not Mine! A New Approach to Estimating

Intergenerational Mobility Elasticities

Yu Zhu (Bank

Conference Schedule (Day 2)

Keynote Speech Jack Porter (University of Wisconsin - Madison)

8:40 9:25 Moment Inequalities for Multinomial Choice with Fixed Effects

9:25 9:35 BREAK

Contributed Session Chair: Yuanyuan Wan (University of Toronto)

9:35 11:50 **Yiguo Sun** (University of Guelph)

Estimation and Inference in Functional-Coefficient Spatial

Autoregressive Panel Data Models with Fixed Effects

Hongjun Li (Capital University of Economics and Business) *Estimation and inference of panel data models with constrained*

interactive fixed effects

Yuanyuan Wan (University of Toronto)

Two-way Exclusion Restrictions in Models with Heterogeneous

Treatment Effects