2018 Tsinghua Workshop on Econometrics

Date: May 31 – June 2, 2018

Venue: Weilun 513, SEM

Conference Schedule (Day 1, May 31)

Opening Speech 8:30 – 8:45	**Chong-En Bai** (Executive Associate Dean of SEM, Tsinghua University) **Qi Li** (Dean of ISEM, Capital University of Economics & Business)
Session 1 8:45 – 9:45	Chair: Liangjun Su (Singapore Management University) **Rajeev Dehejia** (New York University) *Evaluating Counterfactual Predictions from Competing Methods*
9:45 – 9:55	Break
9:55 – 11:55	**Christopher Taber** (University of Wisconsin – Madison) *Methods for Using Selection on Observed Variables to Address Selection on Unobserved Variables* **Liangjun Su** (Singapore Management University) *On Factor Models with Random Missing: EM Estimation, Inference, and Cross Validation*

Conference Schedule (Day 2, June 1)

Session 2 8:50 – 9:50	Chair: Yi Lu (Tsinghua University) **Han Hong** (Stanford Unviersity) *TBA*
9:50 – 10:00	Break
10:00 – 12:00	**Andres Santos** (University of California, Los Angeles) *Wild Bootstrap with a Small Number of Large Clusters* **Shengjie Hong** (Tsinghua University) *Identification and Estimation of Multi-Period Simple Contracts*

Conference Schedule (Day 3, June 2)

Session 3	Chair: Yonghong An (Texas A&M University)
8:50 – 9:50	**Yuanyuan Wan** (University of Toronto) *Testing Identifying Assumptions in Fuzzy Regression Discontinuity Designs*
9:50 – 10:00	Break
10:00 – 12:00	**Ye Chen** (Capital University of Economics & Business) *Mixed Dynamic Factor Models Applied to Chinese House Prices*
	Yonghong An (Texas A&M University) *Identification of Decision Making under Subjective Expectations*