

# ECONOMETRIC STUDY GROUP CONFERENCE

Engineers' House, Bristol, 10 - 12 July 2025

**Thursday 10 July**

**12:00 – 13:00     Registration and Lunch**

**13:00 – 14:30     Session 1 - Chair: DENNIS KRISTENSEN**

LUIS ALVAREZ (USP)

*Quantile Mixture Models: Estimation and Inference*

SAM ENGLE (Exeter)

*Robust Tests for Heavy-Tailed Data*

DENNIS KRISTENSEN (UCL)

*Simple and Robust Bias Correction*

**14:30 – 15:00     Tea**

**15:00 – 16:00     Session 2 - Chair: AO WANG**

MATTHIAS PAREY (Surrey)

*Demand Estimation with Price-Quantity Choices*

AO WANG (Warwick)

*Risk and Return in Asset Demand Systems*

**16:00 – 16:30     Tea**

**16:30 – 17:30     Invited Session - Chair: SENAY SOKULLU**

YOOSoon CHANG (Indiana)

*A Trajectories-Based Approach to Measuring Intergenerational Mobility*

**17:30 – 19:00     Poster Session**



**Economic  
and Social  
Research Council**

RUSSELL DAVIDSON (McGill)

*A Statistical Characterization of Median-Based Inequality Measures*

KEITH KNIGHT (Toronto)

*Penalized least squares and pseudo-Bayesian approaches to adaptive Ridge regression*

RAGHAV MALHOTRA (Leicester)

*Consumer Rationality and Demand Distributions:*

AGUSTIN TROCCOLI MORETTI (UPF)

*A Frequentist Approach to Revealed Preference Analysis*

SILVIA SARPIETRO (Bologna)

*Fixed Effects in the Tails*

JEROME SIMONS (Cambridge)

*Dynamic panel data models for network centralities*

TIAN XIE (UCL)

*Automatic Inference for Value-Added Regressions*

**19:00                      Dinner at Engineer's house**

## **Friday 11 July**

**09:00 – 10:30      Session 3 - Chair: STUART LANE**

SID KANKANALA (Chicago)

*Quasi bias conditional moment models*

DEBORAH KIM (Warwick)

*Testing Conditional Stochastic Dominance at Target Points*

STUART LANE (Bristol)

*Overidentification testing with weak instruments and heteroskedasticity*

**10:30 – 11:00      Tea**



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**11:00 – 12:00     Invited Session - Chair: STEFAN HUBNER**

ARTHUR LEWBEL (BC)

*Estimating Social Network Models with Link Misclassification*

**12:00 – 13:00     Lunch**

**13:00 – 14:30     Session 4 - Chair: KIRILL PONOMAREV**

CHRISTOPHE GAILLAC (Geneva)

*Linear Regressions with Combined Data*

FEDERICO MARTELLOSIO (Surrey)

*Nonparametric rich covariates without saturation*

KIRILL PONOMAREV (Chicago)

*Testing Exclusion and Shape Restrictions in Potential Outcomes Models*

**14:30 – 15:00     Tea**

**15:00 – 16:00     Session 5 - Chair: JESSIE LI**

JESSE HOEKSTRA (Oxford)

*On the Power of the Subvector Anderson-Rubin Test*

JESSIE LI (UC Santa Cruz)

*Subvector Inference for Constrained Estimators*

**16:00 – 16:30     Tea**

**16:30 – 18:10     PhD Session - Chair: PIETRO SPINI**

ERTIAN CHEN (UCL)

*Distributionally Robust Structural Estimation*

CHENYUE LIU (Toronto)

*Identifying Local Quantile Treatment Effects With an Invalid*



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EVA-MARIA OESS (Cologne)

*Heterogeneous net treatment effects*

KENSUKE SAKAMOTO (Wisconsin)

*Network Robust inference for Fixed Effect Regressions*

YANG XU (Oxford)

*Team Networks with Partially Observed Links*

**19:00                      Conference Dinner at Clifton no 4**

**Saturday 12 July**

**09:30 – 10:30        Session 6 - Chair: ERIC MBAKOP**

DEBOPAM BHATTACHARYA (Cambridge)

*Empirical Welfare Analysis with Hedonic Budget Constraints*

ERIC MBAKOP (Ohio State University)

*Identification in Some Discrete Choice Models: A Computational Approach*

**10:30 – 11:00        Tea**

**11:00 – 12:00        ESRC Invited Session - Chair: SAMI STOULI**

GIUSEPPE CAVALIERE (Exeter)

*Bootstrap diagnostic tests (with no pretesting bias)*

**12:00 – 12:30        Tea**

**12:30 – 13:30        Session 7 - Chair: MYUNGKOU SHIN**

BEN DEANER (UCL)

*Extrapolation in Regression Discontinuity Design using Rank Invariance*

MYUNGKOU SHIN (Surrey)

*Distributional Treatment Effect with Latent Rank Invariance*

**Registered Attendees**

Luis Alvarez

Giuseppe Cavaliere

Ertian Chen

Ben Deaner

Samuel Engle

Vincent Sukjin Han

Stefan Hubner

Sid Kankanala

Keith Knight

Stuart Lane

Jessie Li

Raghav Malhotra

Lennard Maßmann

Julien Monardo

Lars Nesheim

David Pacini

Kirill Ponomarev

Silvia Sarpietro

Jerome Simons

Pietro Spini

Ao Wang

Frank Windmeijer

Yang Xu

Debopam Bhattacharya

Yoosoon Chang

Russell Davidson

Sam Engle

Christophe Gaillac

Jesse Hoekstra

Alessandro Iaria

Deborah Kim

Dennis Kristensen

Arthur Lewbel

Chenyue Liu

Federico Martellosio

Eric Mbakop

Agustin Troccoli Moretti

Eva-Maria Oef

Matthias Parey

Kensuke Sakamoto

Myungkou Shin

Senay Sokullu

Sami Stouli

Weining Wang

Tian Xie



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