BU-BC JOINT WORKSHOP IN ECONOMETRICS 2020

Friday, November 20, 10:00AM - 4:10PM   Zoom link:
https://bostonu.zoom.us/j/96791874466?pwd=Z21IQ1E2SE4yQVA3cHEyM091SElBdz09

Program

10:00-10:45 Undral Byambadalai: "Identification and Inference for Welfare Gains without Unconfoundedness"

10:50-11:35 Deng Taosong: "Inference in Predictive Regressions with Nearly Integrated Predictors"

Lunch break

12:30-1:15 Xiaoying Lan: "Estimating binary choice models with large dimensions"

1:20-2:05 Anlong Qin: "Modeling Regime Switching in High Dimensional Data with Applications to U.S. Business Cycles" (joint work with Zhongjun Qu)

Coffee break

2:30-3:15 Guang Zhang: "Quasi-Monte Carlo Kalman filter for Nonlinear and Non-Gaussian State Space Models"

3:20-4:05 Jean-Jacques Forneron: "Inference by Stochastic Optimization" (joint work with Serena Ng)