




# Conference on Econometrics for Modern Data Structures

Toulouse, July 7-8, 2022

 Toulouse  
School of  
Economics

## CONFERENCE VENUE

Toulouse School of Economics (TSE)  
1, Esplanade de l'Université -  
**Auditorium 6 (3<sup>rd</sup> Floor)**  
31080 Toulouse Cedex 06

## ORGANIZING COMMITTEE:

Andrew Chesher (UCL and CeMMAP)  
Koen Jochmans (TSE)  
Thierry Magnac (TSE)

## CONFERENCE SECRETARIAT:

Christelle Fauchie & Magali Bouley  
[christelle.fauchie@tse-fr.eu](mailto:christelle.fauchie@tse-fr.eu)

 Toulouse  
School of  
Economics



European  
Research  
Council

**cemmap**

## Thursday July 7, 2022

The conference will take place in **Auditorium 6** (*3<sup>rd</sup> Floor*) at TSE. The conference webpage has up-to-date information.

<b>8:30 – 9:00</b>	<b>Registration and Welcome</b>	<i>Cafeteria (ground floor)</i>
<b>09:00 – 10:30</b>	<b>SESSION 1</b>	
<b>09:00 – 09:45</b>	<b>Andrew Chesher</b> (UCL and CeMMAP) <i>IV methods for tobit models</i>	
<b>09:45 – 10:30</b>	<b>Ayden Higgins</b> (University of Cambridge) <i>Fixed T Estimation of Linear Panel Data Models with Interactive Fixed Effects</i>	
<b>10:30 – 11:00</b>	<b>Break</b>	<i>Cafeteria (ground floor)</i>
<b>11:00 – 12:30</b>	<b>SESSION 2</b>	
<b>11:00 – 11:45</b>	<b>Frank Windmeijer</b> (University of Oxford) <i>Selecting Valid Instrumental Variables in Linear Models with Multiple Exposure Variables: Adaptive Lasso and the Median-of-Medians Estimator</i>	
<b>11:45 – 12:30</b>	<b>Whitney Newey</b> (MIT) <i>Constrained Conditional Moment Restriction Models</i>	
<b>12:30 – 14:00</b>	<b>Lunch</b>	<i>Cafeteria (ground floor)</i>
<b>14:00 – 15:30</b>	<b>SESSION 3</b>	
<b>14:00 – 14:45</b>	<b>Daniel Wilhelm</b> (University College London) <i>Finite-sample inference for ranks</i>	
<b>14:45 – 15:30</b>	<b>Kevin Song</b> (University of British Columbia) <i>Synthetic Decomposition for Ex Ante Policy Evaluation</i> (joint with Nathan Canen)	
<b>15:30 – 16:00</b>	<b>Break</b>	<i>Cafeteria (ground floor)</i>
<b>16:00 – 16:30</b>	<b>SESSION 4</b>	
<b>16:30 – 17:15</b>	<b>Kirill Evdokimov</b> (University Pompeu Fabra) <i>Nonparametric Regression with Non-Classical Errors-in-Variables: Identification and Estimation</i> (joint with Andrei Zeleneev)	
<b>17:15 – 18:00</b>	<b>Shakeeb Khan</b> (Boston College) <i>Estimating High Dimensional Monotone Index Models by Iterative Convex Optimization and On Optimal Set Estimation for Partially Identified Binary Choice Models</i>	

## Friday July 8, 2022

09:00 – 10:30

### SESSION 1

09:00 – 09:45 **Vishal Kamat** (TSE)  
*Estimating welfare effects in a nonparametric choice model: The case of school vouchers*

09:45 – 10:30 **Eric Auerbach** (Northwestern University)  
*Heterogeneous treatment effects for networks, panels, and other outcome matrices*

10:30 – 11:00 **Break** Cafeteria (ground floor)

11:00 – 12:30

### SESSION 2

11:00 – 11:45 **Yuichi Kitamura** (Yale University)  
*Group membership in flexible choice models*

11:45 – 12:30 **Eric Gautier** (TSE)  
*Estimation in nonparametric random coefficients when regressors have limited variation*

12:30 – 14:00 **Lunch** Cafeteria (ground floor)

14:00 – 15:30

### SESSION 3

14:00 – 14:45 **Martin Weidner** (University of Oxford)  
*Bounds on average effects in discrete choice panel data models*

14:45 – 15:30 **Konrad Menzel** (New York University)  
*Structural sieves*