FRIDAY, DECEMBER 11

8:30–8:50 Coffee

8:50–9:00 Introductory Remarks

9:00–10:30 | **Plenary I**

CHAIR Mikkel Sølvsten

Xiaoxia Shi, *"Generative Learning of Partially Identified Treatment Effects"* · **Econometric Theory Lecture**

Kenichi Nagasawa, *"Treatment Effect Estimation with Noisy Conditioning Variables"*

S. Derya Uysal, *"Covariate Balancing and the Equivalence of Weighting and Doubly Robust Estimators of Average Treatment Effects"*

10:30–11:00 Coffee

11:00–12:40 | **Plenary II**

CHAIR Frank Kleibergen

Vira Semenova, *"Weak Identification in Mover Networks: Inference on Quadratic Forms at the Connectivity Boundary"*

Bo Honoré, *"Dynamic Panel Multinomial Logit Models"*

Timo Schenk, *"Approximately Parallel Trends: Event Study Inference under Trend Violations"*

Xun Tang, *"Heterogeneous Dynamics and Treatment Effects in Staggered Designs without Parallel Trends"*

12:40–14:10 | **Lunch and poster session I**

See next page for more information about the poster session

14:10–15:25 | **Plenary III**

CHAIR Vanessa Berenguer-Rico

Youngki Shin, *"A Stochastic Nested Fixed Point Algorithm for Large-Scale BLP Estimation"*

James Duffy, *"Identification in (Endogenously) Nonlinear SVARs Is Easier Than You Think"*

Luca Fanelli, *"Instrument Exogeneity in Structural Dynamic Models"*

15:25–16:00 Coffee

16:00–17:30 | **Plenary IV**

CHAIR Liyang Sun

Deborah Kim, *"Testing Sign Agreement"*

Alejandro Puerta-Cuartas, *"Locally Robust Inference with Outcomes Predicted by Machine Learning"*

Stephane Bonhomme, *"Higher-Order Neyman-Orthogonal Moments"* · **Journal of Econometrics Lecture**

POSTER SESSION I

Friday, December 11 · 12:40–14:10 · During lunch

Gevorg Khandamiryan, *"Adaptive Estimation of Aggregated Values of Conditional Linear Programs"*

David Van Dijcke, *"IV Regression with Distribution-Valued Outcomes"*

Ben Deaner, *"Transferring Causal Estimates: a Latent Balancing Approach"*

Bezirgen Veliyev, *"Reordered Instrumental Variables"*

Chengxin Yan, *"Glivenko--Cantelli Theorems for Integrated Volatility Functionals in Pure-Jump Semimartingales with an Application to Cryptocurrency Markets"*

Frederik Krabbe, *"Inference in Noncausal and Noninvertible State Space Models"*

Davide Delfino, *"Matrix Three-Pass Regression Filter: A Nowcasting Framework for Mixed-Frequency Multidimensional Data"*

Byunghoon Kang, *"Orthogonal Scores and Double/Debiased Machine Learning for Possibly Misspecified GMM"*

Jakob Juergens, *"Orthogonal Inference for Conditional Z-Estimation without Cross-Fitting: A Distributional Nearest-Neighbor Approach"*

Chad Brown, *"Inference after Machine Learning without Sample Splitting: Deep Neural Networks for Time Series"*

Max-Sebastian Dovi, *"Projection Regularisation for Jackknife Inference with an Application to Many Weak Instruments"*

Ziyuan Mu, *"Conditional Moment Restriction Models Under Misspecification"*

Joan Alegre, *"Choosing what to calibrate and what to estimate in structural models"*

Guillaume Chevillon, *"Long-Run Restrictions at Finite Horizons: Identification and Inference in Persistent VARs"*

Paul Haimerl, *"Identifying Carbon Sink Saturation"*

SATURDAY, DECEMBER 12

8:30–9:00 Coffee

9:00–10:30 **Plenary V**

CHAIR Tim Bollerslev

Michael Jansson, *"Average Treatment Effects for Exchangeable Random Arrays"* · **Invited speaker**

Torben Andersen, *"Learning About Latent Jumps When Stock Prices May Adjust Slowly"*

Shifan Yu, *"Realized Regularized Regressions"*

10:30–11:00 Coffee

11:00–12:40 **Plenary VI**

CHAIR Weining Wang

Grigori Franguridi, *"Robust Estimation and Inference with Given Marginals"*

Kirill Evdokimov, *"Nonparametric Identification and Estimation with Non-Classical Errors-in-Variables"*

Mengshan Xu, *"Semiparametric and Nonparametric Instrumental Variable Estimation with First-Stage Isotonic Regression"*

Marcia Schafgans, *"Distribution Adaptive Kernel Estimation of Average Derivatives"*

12:40–14:10 **Lunch and poster session II**

See next page for more information about the poster session

14:10–15:25 **Plenary VII**

CHAIR S. Derya Uysal

Liyang Sun, *"Compound Selection Decisions: An Almost SURE Approach"*

Andreas Petrou-Zeniou, *"Uncertainty in Compound Decisions"*

Joerg Stoye, *"Local Asymptotics for Treatment Choice with Partial Identification"*

15:25–16:00 Coffee

16:00–17:30 **Plenary VIII**

CHAIR Morten Ø. Nielsen

Weining Wang, *"Causal State Dependent Local Projections"*

Toru Kitagawa, *"Evidence-Based Policy Choice in Macroeconomics"*

Mikkel Plagborg-Møller, *"Hitting the Target: Optimal Policy With Noisy Data"* · **Econometrics Journal Lecture**

17:30–17:35 **Concluding Remarks**

POSTER SESSION II

Saturday, December 12 · 12:40–14:10 · During lunch

Keita Sunada, *"Optimal Treatment Assignment Rules under Capacity Constraints"*

Maksim Smirnov, *"Treatment Effects Identification and Testing via Reduced-Form Projections"*

Phillip Heiler, *"Diagnostics Without Microdata: Assessing the Credibility of Event Studies and Difference-in-Differences Estimates after Publication"*

Kasper Blumensaat, *"Asymptotics of an Explosive Autoregression under Dependence"*

Emilio Zanetti Chini, *"Sequential Panel Completion under Delayed Validation"*

Jesper Sørensen, *"Existence of Solutions in ℓ_1-Penalized Loss Minimization"*

Daria Ovsyannikova, *"Inference for Joint-Update L2-Boosting in the Proportional High-Dimensional Regime"*

Guo Yan, *"Revisiting Heteroskedastic Binary Choice Models: Interpretation, Estimation, and Inference"*

Patrick Gagliardini, *"Latent Factor Analysis in Dynamic Short Panel Models"*

Bjoern Hoeppner, *"Group-Specific Heterogeneity in Short Binary Outcome Panels"*

Erik Lindqvist, *"Shrinkage Estimation of Standard Errors"*

Aleksei Nemtyrev, *"Targeted Local Projections"*

Abhimanyu Gupta, *"Optimal Break Tests for Large Linear Time Series Models"*

Emilija Dzuverovic, *"Score Autoregressive (ScAR) Models"*