



# Aarhus Workshop in Econometrics I

October 19-21, 2022

Aarhus University,  
Department of Economics and Business Economics,  
Fuglesangs Allé 4

## Map of Aarhus University

[https://www.au.dk/fileadmin/www.au.dk/personer\\_og\\_bygninger/kort/kort\\_aarhus\\_fsa.jpg](https://www.au.dk/fileadmin/www.au.dk/personer_og_bygninger/kort/kort_aarhus_fsa.jpg)

Organizers: Morten Ø. Nielsen & Mikkel Sølvsten

## WEDNESDAY, OCTOBER 19

13.00-14.00	Registration and lunch	Building 2610, ground floor
14.00-15.20	Session I – Chair: Morten Ø. Nielsen	Building 2632, room 242
	<ul style="list-style-type: none"><li>• <b>Christina Gualdani</b>, “Price Competition and Endogenous Product Choice in Networks: Evidence from the US Airline Industry” with Christian Bontemps and Kevin Remmy</li><li>• <b>Koen Jochmans</b>, “A Neyman-orthogonalization approach to the incidental-parameter problem”</li></ul>	
15.20-15.40	Coffee break	
15.40-17.00	Session II – Chair: Phillip Heiler	
	<ul style="list-style-type: none"><li>• <b>Dmitry Arkhangelsky</b>, “Double-Robust Two-Way-Fixed-Effects Regression For Panel Data” with Guido W. Imbens, Lihua Lei, Xiaoman Luo</li><li>• <b>Rasmus Søndergaard Pedersen</b>, “Uniform Critical Value Construction for Likelihood Ratio Statistics in Boundary Problems” with Giuseppe Cavaliere, Adam McCloskey, Anders Rahbek</li></ul>	<i>Paper link below</i>
17.00-18.30	Wine hour	Tuborg Atrium Building 2632, room 162



THURSDAY, OCTOBER 20

9.00-9.20	Coffee	Building 2632, room 242
9.20-10.40	Session III – Chair: Yana Petrova	
	<ul style="list-style-type: none"> <li>• <b>Liyang Sun</b>, “Adapting to misspecification” with Tim Armstrong and Patrick Kline</li> <li>• <b>Laurent Davezies</b>, “Modeling Dependence in Trade Analysis: Asymptotic Results and Inference” with Jules Depersin and Raphael Lafrogne-Joussier</li> </ul>	
10.40-11.10	Coffee break	
11.10-12.30	Session IV – Chair: Bezirgen Veliyev	
	<ul style="list-style-type: none"> <li>• <b>Anders Rahbek</b>, “A new theory for estimation in ACD models” with G. Cavaliere, T. Mikosch, and F. Vilandt</li> <li>• <b>Rasmus Tangsgaard Varneskov</b>, “Inference for VIX and Related Option Portfolios” with Torben G. Andersen, Nicola Fusari, and Viktor Todorov</li> </ul>	
12.30-14.00	Lunch	Building 2610, ground level
14.00-15.20	Session V – Chair: Yunus E. Ergemen	Building 2632, room 242
	<ul style="list-style-type: none"> <li>• <b>Guillaume Chevillon</b>, “We modeled long memory with just one lag!” with Luc Bauwens and Sébastien Laurent</li> <li>• <b>Jesper Riis-Vestergaard Sørensen</b>, “Principled Penalized Estimation of High-Dimensional Vector Autoregressions” with Anders Bredahl Kock and Rasmus Søndergaard Pedersen</li> </ul>	
15.20-15.40	Coffee break	
15.40-17.00	Session VI – Chair: Mikkel Bennedsen	
	<ul style="list-style-type: none"> <li>• <b>Bent Nielsen</b>, “Least Trimmed Squares Asymptotics: Regression with leverage” with Vanessa Berenguer Rico</li> <li>• <b>Dick van Dijk</b>, “Robust Observation-Driven Models Using Proximal-Parameter Updates” with Rutger-Jan Lange Bram van Os</li> </ul>	<i>Paper link below</i>
17.30-18.30	Tour of The Old Town (Den Gamle By, Viborgvej 2) <a href="https://www.dengambleby.dk/en/den-gamle-by/">https://www.dengambleby.dk/en/den-gamle-by/</a>	The Old Town
18.30-	Dinner @ Hestestalden (in The Old Town)	



FRIDAY, OCTOBER 21

9.00-9.20	Coffee	Building 2632, room 242
9.20-10.40	Session VII – Chair: Chen Huang	
	<ul style="list-style-type: none"> <li>• <b>David Preinerstorfer</b>, “Consistency of p-norm based tests in high dimensions: characterization, monotonicity, domination” with Anders Bredahl Kock</li> <li>• <b>Anders Bredahl Kock</b>, “Superconsistency of tests in high dimensions” with David Preinerstorfer</li> </ul>	<i>Paper links below</i>
10.40-11.10	Coffee break	
11.10-12.30	Session VIII – Chair: Mikkel Sølvsten	
	<ul style="list-style-type: none"> <li>• <b>Vishal Kamat</b>, “Estimating welfare effects in a non-parametric choice model: The case of school vouchers”</li> <li>• <b>Aleksey Tetenov</b>, “Constrained Classification and Policy Learning” with Toru Kitagawa and Shosei Sakaguchi</li> </ul>	<i>Paper link below</i>
12.30-13.30	Lunch	Building 2610, ground level

**Links to papers**

*(Note that link functionality from pdf-files is highly pdf-viewer/browser-dependent. If a link doesn't work for you, try copying and pasting into your browser, or switch to a different viewer/browser.)*

**Dmitry Arkhangelsky**, “Double-Robust Two-Way-Fixed-Effects Regression For Panel Data” with Guido W. Imbens, Li-hua Lei, Xiaoman Luo  
<https://arxiv.org/abs/2107.13737>

**Bent Nielsen**, “Least Trimmed Squares Asymptotics: Regression with leverage” with Vanessa Berenguer Rico  
<https://drive.google.com/file/d/1tou6iTohQpLMEucxObzMVGImSVAHBxh/view>

**Dick van Dijk**, “Robust Observation-Driven Models Using Proximal-Parameter Updates” with Rutger-Jan Lange Bram van Os  
<https://dx.doi.org/10.2139/ssrn.4227958>

**David Preinerstorfer**, “Consistency of p-norm based tests in high dimensions: characterization, monotonicity, domination” with Anders Bredahl Kock  
<https://arxiv.org/abs/2103.11201>

**Anders Bredahl Kock**, “Superconsistency of tests in high dimensions” with David Preinerstorfer  
<https://arxiv.org/abs/2106.03700>

**Aleksey Tetenov**, “Constrained Classification and Policy Learning” with Toru Kitagawa and Shosei Sakaguchi  
<https://arxiv.org/abs/2106.12886>