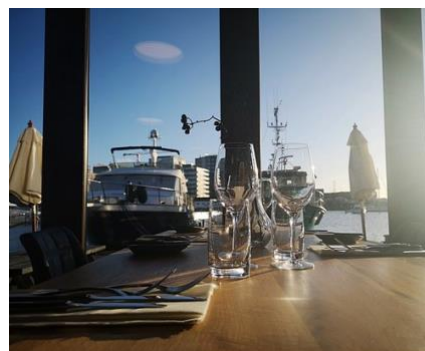


Aarhus Workshop in Econometrics III

June 6-7, 2024

Aarhus University
Department of Economics and Business Economics



Organizers

Morten Ørregaard Nielsen (mon@econ.au.dk) and Mikkel Sølvsten (miso@econ.au.dk)

Practical information

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Presentations take place in the Harvard Lecture Room, building 2626 – see map page 4
<https://www.au.dk/om/organisation/find-au/bygningskort/?b=2626>



Lunches take place in building 2632(L) at the first floor, room 242 – see map page 4
<https://www.au.dk/om/organisation/find-au/bygningskort/?b=2632>



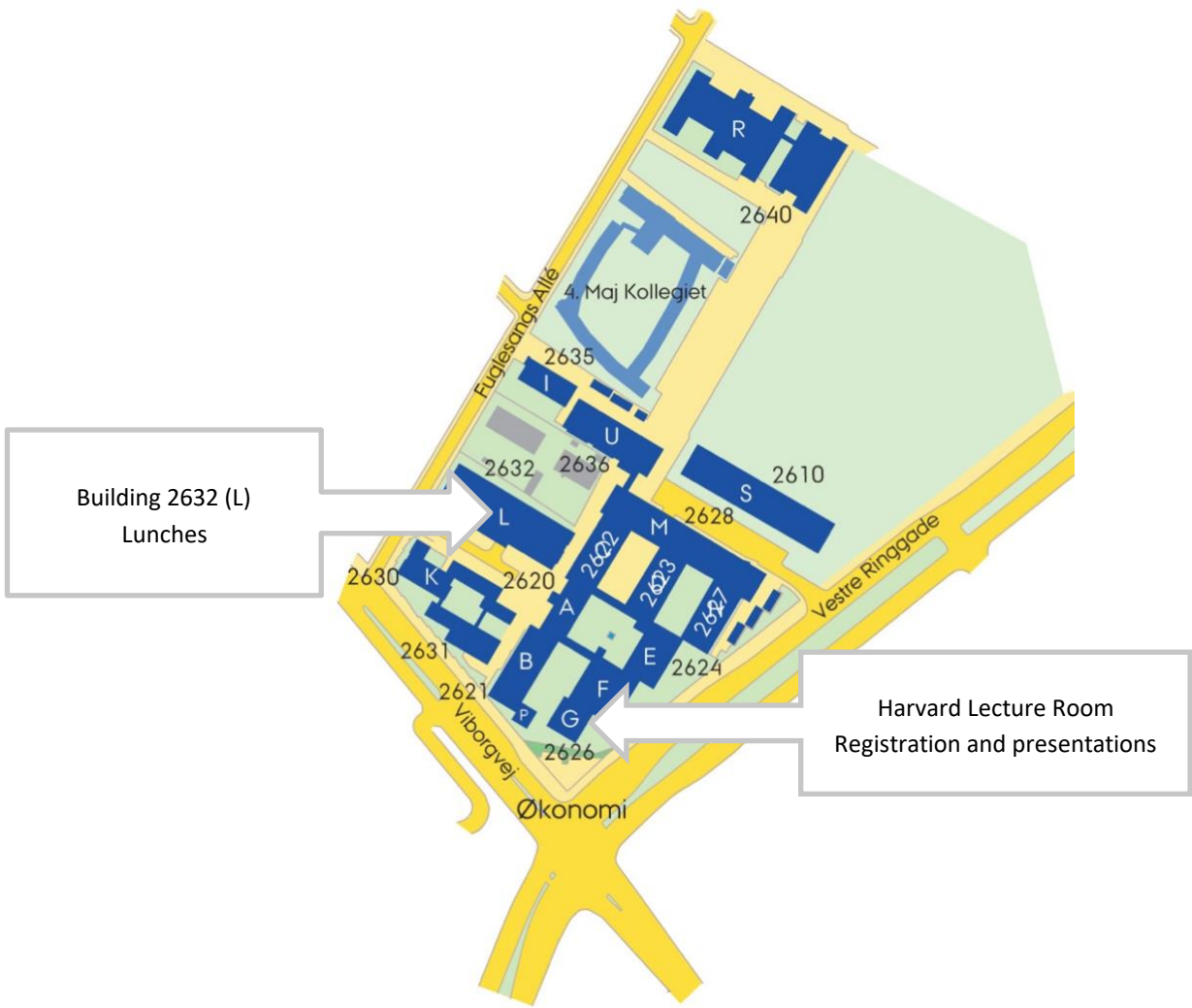
Conference dinner at Restaurant Anker
Fiskerivej 12, 8000 Aarhus C
<https://restaurantanker.dk/>

THURSDAY, JUNE 6

08.30-08.50	Registration and coffee	Building 2626, Harvard Lecture Room
08.50-10.50	Session I – Chair: Morten Ø. Nielsen	
	<ul style="list-style-type: none"> • Nadja van 't Hoff, “Identifying Causal Effects of Nonbinary, Ordered Treatments using Multiple Instrumental Variables” • Tom Boot, “Inference on LATEs with covariates” • Stanislav Anatolyev, “AIC for many-regressor heteroskedastic regressions” 	
10.50-11.10	Coffee break	
11.10-12.30	Session II – Chair: Morten Berg Jensen	
	<ul style="list-style-type: none"> • James MacKinnon, “Jackknife Inference with Two-Way Clustering” • Yannick Guyonvarch, “Analytic inference with multiway clustering” 	
12.30-14.00	Lunch	Building 2632, room 242 First floor
14.00-15.20	Session III – Chair: Bezirgen Veliyev	
	<ul style="list-style-type: none"> • Samuel Engle, “Robust Statistics for Heavy-Tailed Data” • Luca Margaritella, “Global bank network connectedness revisited: What is common, idiosyncratic and when?” 	
15.20-15.40	Coffee break	
15.40-17.00	Session IV – Chair: Mikkel Bennedsen	
	<ul style="list-style-type: none"> • Miguel A. Delgado, “Conditional Distribution Model Specification Testing Using Chi-Square Goodness-of-Fit Tests” • Giuseppe Cavaliere, “Bootstrap misspecification tests” 	
19.00-23.00	Conference dinner at Restaurant Anker Fiskerivej 12, 8000 Aarhus C https://restaurantanker.dk/	

FRIDAY, JUNE 7

08.30-08.50	Coffee	Building 2626, Harvard Lecture Room
08.50-10.50	Session V – Chair: Yana Petrova	
	<ul style="list-style-type: none"> • Joerg Breitung, “Testing and monitoring speculative bubbles” • Francesco Benvenuti, “A seismometer for Ito semimartingales” • Paolo Paruolo, “Specification tools for time fixed effects in country panels” 	
10.50-11.10	Coffee break	
11.10-12.30	Session VI – Chair: Allan Würtz	
	<ul style="list-style-type: none"> • Andrew Chesher, “Robust Analysis of Short Panels” • Dennis Kristensen, “Penalized Continuous-Updating GMM Estimators: Shrinking the No-moments Problem” 	
12.30-14.00	Lunch	Building 2632, room 242 First floor
14.00-15.20	Session VII – Chair: Luke Taylor	
	<ul style="list-style-type: none"> • Karim Chalak, “Higher Order Moments for Differential Measurement Error, with Application to Tobin's q and Corporate Investment” • Tomasz Olma, “Testing for Classical Measurement Error” 	
15.20-15.40	Coffee break	
15.40-17.00	Session VIII – Chair: Mikkel Sølvsten	
	<ul style="list-style-type: none"> • Claudia Noack, “Cluster-Robust Nearest Neighbor Variance Estimator” • Roger Koenker, “Empirical Bayes for Reluctant Frequentists” 	
	End of workshop	



Building 2632 (L)
Lunches

Harvard Lecture Room
Registration and presentations

First name	Last name	University/Organization
Alberto	Saavedra Espinosa	Aarhus University
Allan	Würtz	Aarhus University
Andrew	Chesher	University College London
Asbjørn	Kaufmann	Aarhus University
Benjamin	Liengard	Aarhus University
Bent Jesper	Christensen	Aarhus University
Bezirgen	Veliyev	Aarhus University
Charisios	Grivas	Aalborg University
Chen	Huang	Aarhus University
Claudia	Noack	University of Bonn
Dennis	Kristensen	University College London
Francesco	Benvenuti	Aalborg University
Giuseppe	Cavaliere	University of Bologna and University of Exeter
James	MacKinnon	Queen's University
Jannik	Steenbergen	Aarhus University
Joerg	Breitung	University of Cologne
Julie	Matthiesen	Aarhus University
Karim	Chalak	University of Manchester
Kathrine By	Larsen	Aarhus University
Kenneth	Kjær Wejse	Aarhus University
Lau	Holgerson	Aarhus University
Leopoldo	Catania	Aarhus University
Luca	Margaritella	Lund University
Luke	Taylor	Aarhus University
Mathias	Mørk	Aarhus University
Miguel A.	Delgado	Universidad Carlos III de Madrid
Mikkel	Sølvsten	Aarhus University
Mikkel	Bennedsen	Aarhus University
Morten	Nielsen	Aarhus University
Morten Berg	Jensen	Aarhus University
Nadja	van 't Hoff	University of Southern Denmark
Paolo	Paruolo	European Commission Joint Research Centre
Patrycja	Rogozńska	Aarhus University
Peter	Christensen	Aarhus University
Phillip	Heiler	Aarhus University
Robert	Adamek	Aarhus University
Roger	Koenker	University College London
Samuel	Engle	University of Exeter Business School
Sebastian	Roelsgaard	Princeton University
Solveig	Sørensen	Aarhus University
Stanislav	Anatolyev	CERGE-EI and NES
Stefan	Gudmundsson	Aarhus university
Tom	Boot	University of Groningen
Tomasz	Olma	University of Munich
Yana	Petrova	Aarhus University
Yannick	Guyonvarch	Université Paris-Saclay