

# Aarhus Workshop in Econometrics IV

## October 11, 2024

Aarhus University  
Department of Economics and Business Economics



### Organizers

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### Practical information

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Presentations take place in building 2632(L) – see map page 3  
<https://www.au.dk/om/organisation/find-au/bygningskort/?b=2632>



Lunch takes place in building 2610(S) at the ground floor – see map page 3  
<https://www.au.dk/om/organisation/find-au/bygningskort/?b=2610>



Conference dinner at Mefisto  
Volden 18-20-28, 8000 Aarhus C  
<https://www.mefisto.dk/en/>

**FRIDAY, OCTOBER 11**

<b>09.00-09.30</b>	Registration and coffee
<b>09.30-10.50</b>	Session I – Chair: Antonio Raiola
	<ul style="list-style-type: none"> <li>• <b>Benedikt Pötscher</b>, “Valid heteroskedasticity robust testing”</li> <li>• <b>Ricardo Masini</b>, “Balancing Flexibility and Interpretability: A Conditional Linear Model Estimation via Random Forest”</li> </ul>
<b>10.50-11.10</b>	Coffee break
<b>11.10-12.30</b>	Session II – Chair: Mikkel Bennedsen
	<ul style="list-style-type: none"> <li>• <b>Marcelo Medeiros</b>, “A Sorted Penalty Estimator with Highly Correlated Variables”</li> <li>• <b>Eduardo Fonseca Mendes</b>, “Generalized Information Criteria for Structured Sparse Models”</li> </ul>
<b>12.30-14.00</b>	Lunch
<b>14.00-15.20</b>	Session III – Chair: Yana Petrova
	<ul style="list-style-type: none"> <li>• <b>Wei Biao Wu</b>, “Fast Algorithms for Estimating Covariance Matrices of Stochastic Gradient Descent Solutions”</li> <li>• <b>Piotr Fryzlewicz</b>, “Unconditional inference and post-inference selection in change-point problems”</li> </ul>
<b>15.20-15.40</b>	Coffee break
<b>15.40-17.00</b>	Session IV – Chair: Luke Taylor
	<ul style="list-style-type: none"> <li>• <b>Andreas Dzemski</b>, “Inference after multiple hypothesis testing”</li> <li>• <b>Jesper Riis-Vestergaard Sørensen</b>, “Data-Driven Tuning Parameter Selection for High-Dimensional Vector Autoregressions”</li> </ul>
<b>18.00-19.00</b>	Pre-dinks (location will be announced on the day)
<b>19.00-23.00</b>	<p>Conference dinner at Mefisto</p> <p>Volden 18-20-28, 8000 Aarhus C</p> <p><a href="https://www.mefisto.dk/en/">https://www.mefisto.dk/en/</a></p>



Name	Organisation
Alberto Saavedra Espinosa	Aarhus University
Andreas Dzemski	University of Gothenburg
Antonio Raiola	Aarhus University
Asbjørn Kaufmann	Aarhus University
Benedikt Pötscher	University of Vienna
Bezirgen Veliyev	Aarhus University
Chen Huang	Aarhus University
Eduardo Fonseca Mendes	Fundacao Getulio Vargas
Eric Hillebrand	Aarhus University
Frederik Krabbe	Aarhus University
Giovanni Mellace	University of Southern Denmark
Jannik Steenbergen	Aarhus University
Jesper Riis-Vestergaard Sørensen	University of Copenhagen
Kathrine By Larsen	Aarhus University
Leopoldo Catania	Aarhus University
Marcelo Medeiros	The University of Illinois at Urbana-Champaign
Marius Just	Aarhus University
Mikkel Bennedsen	Aarhus University
Mikkel Sølvsten	Aarhus University
Morten Berg Jensen	Aarhus University
Morten Nielsen	Aarhus University
Niels Haldrup	Aarhus University
Paul Haimerl	Aarhus University
Peter Korsbakke Christensen	Aarhus University
Phillip Heiler	Aarhus University
Piotr Fryzlewicz	London School of Economics
Ricardo Masini	UC Davis, Statistics Department
Robert Adamek	Aarhus University
Sebastian Jensen	Aarhus University
Solveig Nygaard Sørensen	Aarhus University
Stefan Gudmundsson	Aarhus University
Sulkhan Chavleishvili	Aarhus University
Timo Schenk	Aarhus University
Wei Biao Wu	University of Chicago
Weining Wang	University of Groningen
Yana Petrova	Aarhus University