



# Aarhus Workshop in Econometrics V

## October 24-25, 2024

Aarhus University  
Department of Economics and Business Economics



### Organizers

Morten Ørregaard Nielsen ([mon@econ.au.dk](mailto:mon@econ.au.dk)), Timo Schenk ([tschenk@econ.au.dk](mailto:tschenk@econ.au.dk)), and Mikkel Sølvsten ([miso@econ.au.dk](mailto:miso@econ.au.dk))

### Practical information

Solveig Nygaard Sørensen ([sns@econ.au.dk](mailto:sns@econ.au.dk)), tel. +45 20 42 14 34



Aarhus University, Campus Fuglesangs Allé 4, 8210 Aarhus V



Presentations take place in building 2632(L) – see map page 4  
<https://www.au.dk/om/organisation/find-au/bygningskort/?b=2632>



Lunch takes place in building 2610(S) in the upper multiroom  
<https://www.au.dk/om/organisation/find-au/bygningskort/?b=2610>



Conference dinner at Det Glade Vanvid  
Pakkerivej 2, 8000 Aarhus C  
<https://detgladevanvid.dk/en/>

**THURSDAY, OCTOBER 24**

<b>08.30-08.50</b>	Registration and coffee
<b>08.50-10.35</b>	Session I – Chair: Morten Ø. Nielsen
	<ul style="list-style-type: none"> <li>• <b>Sophocles Mavroeidis</b>, “Common Trends and Long-Run Identification in Nonlinear Structural VARs”</li> <li>• <b>Yizhou (Kyle) Kuang</b>, “Identification-Aware Sampling with Markov Chains”</li> <li>• <b>Julia Koh</b>, “Inference for factor-MIDAS regression models”</li> </ul>
<b>10.35-11.00</b>	Coffee break
<b>11.00-12.10</b>	Session II – Chair: Yana Petrova
	<ul style="list-style-type: none"> <li>• <b>Martin Weidner</b>, “A Neyman-Orthogonalization Approach to the Incidental Parameter Problem”</li> <li>• <b>Joël Terschuur</b>, “Locally Robust Policy Learning: Inequality, Inequality of Opportunity and Intergenerational Mobility”</li> </ul>
<b>12.10-13.40</b>	Lunch
<b>13.40-14.50</b>	Session III – Chair: Timo Schenk
	<ul style="list-style-type: none"> <li>• <b>Christophe Gaillac</b>, “Linear Regressions with Combined Data”</li> <li>• <b>Frank Kleibergen</b>, “Testing for Identification in Potentially Misspecified Linear GMM”</li> </ul>
<b>14.50-16.30</b>	Poster session and wine hour Hallway and lunchroom area
	<ul style="list-style-type: none"> <li>• <b>Bezirgen Veliyev</b>, “Treatment Evaluation at the Intensive and Extensive Margins”</li> <li>• <b>Frederik Krabbe</b>, “Asymptotic Properties of the Maximum Likelihood Estimator for Markov-switching Observation-driven Models”</li> <li>• <b>Timo Schenk</b>, “Mediation Analysis in Difference-in-Differences Designs”</li> <li>• <b>Antonio Raiola</b>, “Testing Conditional Moment Restrictions: A Partitioning Approach”</li> <li>• <b>Eric Hillebrand</b>, “The Global Carbon Budget as a Cointegrated System”</li> <li>• <b>Paul Haimerl</b>, “Latent Group Structures in Time-Varying Panel Data Models”</li> <li>• <b>Chen Huang</b>, “Uniform Inference on High-dimensional Spatial Panel Networks”</li> </ul>
	Transition to dinner location
<b>18.30-22.30</b>	Conference dinner at Det Glade Vanvid Pakkerivej 2, 8000 Aarhus C <a href="https://detgladevanvid.dk/en/">https://detgladevanvid.dk/en/</a>

**FRIDAY, OCTOBER 25**

<b>08.30-08.50</b>	Coffee
<b>08.50-10.35</b>	Session V – Chair: Antonio Raiola
	<ul style="list-style-type: none"> <li>• <b>Ben Deaner</b>, “Extrapolating Causal Effects in Sharp Multivariate RDD Using Rank Invariance”</li> <li>• <b>Jasmin Fliegner</b>, “How Much Should We Trust Observational Estimates? Accumulating Evidence Using Randomised Controlled Trials with Imperfect Compliance”</li> <li>• <b>Wendung Wang</b>, “Asymptotic optimality of synthetic methods in program evaluations”</li> </ul>
<b>10.35-11.00</b>	Coffee break
<b>11.00-12.10</b>	Session VI – Chair: Bezirgen Veliyev
	<ul style="list-style-type: none"> <li>• <b>Ayden Higgins</b>, “Instrumental Variables for Dynamic Spatial Models with Interactive Effects”</li> <li>• <b>Gabriela Miyazato Szini</b>, “A Pairwise Differencing Distribution Regression Approach for Network Models”</li> </ul>
<b>12.10-13.40</b>	Lunch
<b>13.40-14.50</b>	Session VII – Chair: Phillip Heiler
	<ul style="list-style-type: none"> <li>• <b>Andrei Zelenev</b>, “Robust Estimation and Inference in Panels with Interactive Fixed Effects”</li> <li>• <b>Cristoph Breunig</b>, “Bayesian Difference-in-Differences”</li> </ul>
<b>14.50-15.15</b>	Coffee break
<b>15.15-16.25</b>	Session VIII – Chair: Mikkel Sølvsten
	<ul style="list-style-type: none"> <li>• <b>Johannes Ligtenberg</b>, “Multidimensional Clustering in Judge Designs”</li> <li>• <b>Vladislav Morozov</b>, “Estimating the Moments and the Distribution of Heterogeneous Marginal Effects Using Panel Data”</li> </ul>
	End of conference



Building 2632 (L)  
Presentations

Building 2610 (S)  
Lunch

Name	University
Allan Würtz	Aarhus University
Andrei Zeleneev	University College London
Antonio Raiola	Aarhus University
Ayden Higgins	University of Exeter
Ben Deaner	University College London
Bent Jesper Christensen	Aarhus University
Bezirgen Veliyev	Aarhus University
Chen Huang	Aarhus University
Christoph Breunig	University of Bonn
Christophe Gaillac	University of Geneva
Eric Hillebrand	Aarhus University
Frank Kleiberger	University of Amsterdam
Frederik Krabbe	Aarhus University
Gabriela Miyazato Szini	Tilburg University
Jasmin C. Fliegner	University of Manchester
Joël Terschuur	University of Geneva
Johannes Ligtenberg	Erasmus University Rotterdam
Julia Koh	Tilburg University
Kathrine By Larsen	Aarhus University
Leopoldo Catania	Aarhus University
Luke Taylor	Aarhus University
Marius Just	Aarhus University
Martin Weidner	University of Oxford
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
Robert Adamek	Aarhus University
Solveig Nygaard Sørensen	Aarhus University
Sophocles Mavroidis	University of Oxford
Stefan Gudmundsson	Aarhus University
Sulkhan Chavleishvili	Aarhus University
Timo Schenk	Aarhus University
Vladislav Morozov	University of Bonn
Wendun Wang	Erasmus University Rotterdam
Yana Petrova	Aarhus University
Yizhou (Kyle) Kuang	University of Manchester