2019 Triangle Econometrics Conference
December 6, 2019
Duke University
Department of Economics
Social Sciences 139

• 8:30-8:55: Breakfast: Near SS 139.

• 8:55-9:00: Welcome and Introductory Remarks.

• 9:00-10:00: Keynote speaker: Xiaohong Chen (Yale)
   “Simple, Adaptive, Rate-Optimal Testing in Instrumental Variables Models”
   (with Christoph Breunig).

• 10:00-10:15: Break.

• 10:15-12:15: Session #1
  – Takuya Ura (UC Davis)
    “Inference Based on Kotlarski’s Identity” (with Kengo Kato and Yuya Sasaki).
  – Adam Rosen (Duke)
    “Finite Sample Inference for the Maximum Score Estimand” (with Takuya Ura).
  – Gaurab Aryal (UVA)
    “Empirical Framework for Cournot Oligopoly with Private Information” (with Federico
    Zinchenko).

• 12:15-1:15: Lunch Break: Near SS 139.
• 1:15-2:35 Session #2
  – Denis Pelletier (NCSU)
    “Multivariate Realized Rotated Volatility for High Frequency Data” (with Ji Shen).
  – Congshan Zhang (Duke)
    “Continuous-Time Volatility Regression in Large Panels.”

• 2:35-2:50 Break.

• 2:50-4:10: Session #3
  – Andrew Patton (Duke)
    “Testing Forecast Rationality for Measures of Central Tendancy” (with Tim Dimitriadis and Patrick Schmidt).
  – Karim Chalak (UVA)
    “Nonparametric Gini-Frisch Bounds.”

• 4:10-4:25: Break.

• 4:25-5:45: Session #4
  – Pedro Sant’Anna (Vanderbilt)
  – Andrii Babii (UNC)
    “Isotonic Regression Discontinuity Designs” (with Rohit Kumar).

  – End of Program –

• 6:15: Dinner at Counting House: 111 Corcoran St, Durham, NC 27701.