Workshop on Recent Advances in Econometrics

17th May 2025

Announcement (14th May)

The keynote speech by Professor Peter M. Robinson has been canceled due to family health issues and the program agenda has been changed as follows.

Venue

Kyoto University Lecture Room 3 on the 2nd floor of the Faculty of Law and Faculty of Economics East Building in Yoshida Campus (Building number 5 on the campus map below)

Program Agenda

9:20-9:55 Registration

9:55-10:00 Opening Address

- Ryo Okui (University of Tokyo)
- 10:00-10:35 Session 1 Chair: Ryo Okui (University of Tokyo)
 Marc Henry (Pennsylvania State University)
 "Multidimensional inequality measurement via optimal transport"

10:35-10:50 Coffee Break

- 10:50-12:00 Session 2 Chair: Qingfeng Liu (Hosei University)
- Josu Arteche (University of the Basque Country UPV/EHU)
 "A score test for general persistence"
- Eiji Kurozumi (Hitotsubashi University) "Confidence sets for the emerging date of a bubble"

12:00-12:10 Commemorative Group Photo



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- 12:10-13:40 Lunchtime Discussion at Café-Restaurant Camphora (Building number 2 on the campus map)
- 13:40-14:50 Session 3 Chair: Masamune Iwasawa (Doshisha University)
- Yuta Okamoto (Kyoto University)
 "On extrapolation of treatment effects in multiple-cutoff regression discontinuity designs"
- Wenjie Wang (Nanyang Technological University)
 "A dimension-agnostic bootstrap Anderson-Rubin test for instrumental variable regressions"

14:50-15:05 Coffee Break

- 15:05-16:15 Session 4 Chair: Naoya Sueishi (Kobe University)
- Yasumasa Matsuda (Tohoku University)
 "Density on density regression by spline mixtures"
- Marcel Rindisbacher (Boston University)
 "Volatility during the COVID-19 pandemic"

16:15-16:30 Coffee Break

- 16:30-17:40 Session 5 Chair: Yoko Konishi (University of Tsukuba)
- Shosei Sakaguchi (University of Tokyo)
 "The identification power of combining experimental and observational data for distributional treatment effect parameters"
- Yoon-Jae Whang (Seoul National University) "Testing for almost stochastic dominance"
- 17:40-17:45 Closing Speech
- Yoshihiko Nishiyama (Kyoto University)
- 18:30-20:30 Dinner at the "Koubu" Banquet Hall, 3rd Floor, <u>Hotel Okura Kyoto</u>



Structure

30 mins presentation and 5 mins discussion

Committee

Ryo Okui (University of Tokyo) Qingfeng Liu (Hosei University) Naoya Sueishi (Kobe University) Wenjie Wang (Nanyang Technological University) Arihiro Yoshimura (Kyoto Sangyo University) Takahide Yanagi (Kyoto University) Masamune Iwasawa (Doshisha University) Yoko Konishi (University of Tsukuba)

Funding

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Campus Map

The workshop venue is building number 5, the Faculty of Law and Faculty of Economics East Building.

The lunch venue is building number 2, Café-Restaurant Camphora.





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