

Conference in honour of Joel Horowitz

23 June 2011 - 24 June 2011

Venue: Cruciform Building, Lecture Theatre 1, UCL, Gower Street, London

Organisers: Xiaohong Chen, Simon Lee, Oliver Linton, Elie Tamer

Sponsors: *Centre for Microdata Methods and Practice (cemmap), University College London, Center for Econometrics, Northwestern University, European Research Council*

Conference Programme

Day 1: Thursday 23 June

10:00-10:30 Registration and coffee/tea

10:30-10:40 Opening remarks

10:40-12:00 **Session 1 (Chair: Elie Tamer)**

Andrew Chesher (UCL) Generalized Instrumental Variable Models

Whitney Newey (MIT) Nonparametric Consumer Surplus Estimation with General Heterogeneity

12:00-13:30 Lunch

13:30-15:30 **Session 2 (Chair: Xiaohong Chen)**

Donald Andrews (Yale) Estimation and Inference with Weak, Semi-strong, and Strong Identification

Adam Rosen (UCL) An Instrumental Variable Model of Multiple Discrete Choice

Enno Mammen (Mannheim) Projection-Type Estimation for Varying Coefficient Regression Models

15:30-16:00 Coffee/tea break

16:00-17:20 **Session 3 (Chair: Oliver Linton)**

Richard Smith (Cambridge) A Kernel Based Bootstrap Method for Dependent Processes

Russell Davidson (McGill) Confidence Sets Based on Inverting Anderson-Rubin Tests

Day 2: Friday 24 June

9:30-10:00 coffee/tea

10:00-12:00 **Session 4 (Chair: Simon Lee)**

[Roger Koenker \(Illinois\) Shape Constraints, Compound Decisions and Empirical Bayes Rules](#)

Vladmir Spokoiny (Humboldt) Alternating and Semiparametric Efficiency

Rosa Matzkin (UCLA) Conditions for the Existence of Control Functions in Simultaneous Equations Models

12:00-13:30 Lunch

13:30-15:30 **Session 5 (Chair: Richard Blundell)**

Wolfgang Härdle (Humboldt) Localised Temperature Risk

[Yoosoon Chang \(Indiana\) Nonstationarity in Time Series of State Densities](#)

Ivan Canay (Northwestern) On the Testability of Identification in Some Nonparametric Models with Endogeneity

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