



Provisional Program

version: May 11, 2026

Session Overview

Keynote sessions I-IV will be in lecture theater Streatham Court A.

	room	Streatham Court B	Streatham Court C	Streatham Court D	XFi Henderson	Building:One Bateman
Mo	8:50	Opening Remarks				
	9:00	Journal of Econometrics Keynote I X. Cheng				
	10:30	A1: Resampling methods A. Higgins A. Juodis S. Öztürk E. Lapenta	A2: Threshold estimation and structural breaks Y. Karavias M. Barassi H. Tagawa W. Wang	A3: Nonlinear models O. Yang G. Yan B. Höppner K. Mundra	A4: Econometric Reviews session in honor of Tom Wansbeek I C. Hsiao B. Baltagi E. Meijer	A5: Labor B. Cha P. Raposo J. Been L. Wilner
	12:30				Stata Lunchtime Talk D. Liu	Scientific Committee Meeting
	13:40	B1: High-dimensional data I W. Miao C. Maschmann K. Ackermann	B2: Latent group structure I O. Akgün M. Nishi R. Okui	B3: Identification C. Muris M. Fankhauser C. Mastromarco	B4: Applied macroeconomics I D. Cho L. Empting X. Sun	B5: Applied microeconomics I L. Szabó S. Jiménez-Martín T. Kamionka
	15:20	C1: Correlated random effects I. Botosaru D. Henderson B. Harrison J. Breitung	C2: Factor models E. Zanetti Chini T. Bretschneider P. Gagliardini L. Arteaga-Molina	C3: Machine learning W. Wang T. Xie M. Avila Márquez A. Polsellì	C4: Econometric Reviews session in honor of Tom Wansbeek II E. Maasoumi Y. Hu M. Bun	C5: Firms I B. Mulkay A. Tiwari J. Creel R. Petrunia
	17:00	Keynote II M. Weidner				
Tu	9:00	Keynote III G. Kuersteiner				
	10:30	D1: High-dimensional data II M. Schumann M. Rücker Y. Han C. Kao	D2: Dynamic models J. Carrion-i-Silvestre A. Ugarte P. Čížek S. Kripfganz	D3: Differences in differences S. Oberhänsli D. Sul T. Schenk J. Waddy	D4: Networks Y. Xu S. Pereda-Fernández J. Zhu C. Pakel	D5: Dragon Capital Chair in Biodiversity Economics session on climate change C. Zapha P. Moraus J. Mairesse M. Bontempi
	13:20	E1: Multi-dimensional data C. Zheng A. Stammann J. Rodríguez Poo	E2: Latent group structure II S. Xu Z. Gao K. Chryssikou	E3: Development S. Sahoo S. Mishra Y. Neleptchenko	E4: Econometric Reviews session in honor of Tom Wansbeek III R. Sickles T. Boot V. Sarafidis	E5: Firms II J. Tomàs-Porres D. Aglio V. Moghani
	15:00	F1: Interactive fixed effects B. Chen P. Mones R. Dai A. Soberon	F2: Financial econometrics F. Wang V. Hajivassiliou L. Lima H. Chiang	F3: Treatment effects D. Lasso Jaramillo Y. Ren X. Zhao G. Chrysanthou	F4: Applied macroeconomics II J. Saadaoui S. Robin J. Ditzen	F5: Applied microeconomics II T. Sartori T. Jansson S. Dickinson
	16:40	Keynote IV S. Gonçalves				
	17:40	Closing Remarks				

Sunday July 5, 2026

18:00 – 22:00 Welcome Reception
Topsham Brewery

Monday July 6, 2026

8:50 – 9:00 Opening Remarks
Streatham Court A

9:00 – 10:00 Journal of Econometrics Keynote I
Streatham Court A

JOURNAL OF
Econometrics

Xu Cheng (University of Pennsylvania)	Optimal estimation of two-way effects under limited mobility
--	--

10:00 – 10:30 Coffee
XFi Atrium

10:30 – 12:00 Parallel Sessions A

A1: Resampling methods
Streatham Court B

Ayden Higgins (University of Exeter)	Jackknife inference for fixed effects models
Artūras Juodis (University of Amsterdam)	Improved bootstrap inference for linear dynamic panel data models with interactive effects
Saskia Öztürk (Georg-August University Göttingen)	Inference in panel SVARs with cross-sectional dependence of unknown form
Elia Lapenta (University of Exeter)	Testing Bayesian-Nash behavior in binary games with incomplete information and correlated types

A2: Threshold estimation and structural breaks
Streatham Court C

Yiannis Karavias (Brunel University London)	Threshold regression for fixed-T panel data with interactive fixed effects
Marco Barassi (University of Birmingham)	Single-index kink regression in panel data with interactive fixed effects
Hayato Tagawa (University of Tokyo)	Structural break inference in spatial autoregressive models using GMM
Wendun Wang (Erasmus University Rotterdam)	Detecting structural breaks in panel data models of social interactions with unknown networks

A3: Nonlinear models
Streatham Court D

Ou Yang (University of Melbourne)	An exponential dynamic multinomial response panel data model with fixed effects
Guo Yan (University of Melbourne)	A kernelization-based approach to nonparametric binary choice models
Björn Höppner (University of Bonn)	Group-specific heterogeneity in short binary outcome panels
Kusum Mundra (Rutgers University)	Revisiting nonparametric fixed effect panel models



A4: Econometric Reviews session in honor of Tom Wansbeek I

XFi Henderson

Cheng Hsiao (University of Southern California)	Endogenous panel interactive effects models
Badi H. Baltagi (Syracuse University)	Time invariant variables in the Mundlak and Hausman-Taylor panel data models
Erik Meijer (University of Southern California)	Multiple proxies in panel data

A5: Labor

Building:One Bateman

Bukwan Cha (Sogang University)	Heterogeneous wage gaps in Korea's dual labor market
Pedro Raposo (Catolica Lisbon SBE)	What lies behind the returns to experience and tenure? The role of job mobility and labor market sorting over the worker career
Jim Been (Leiden University)	Subjective job-finding expectations and optimal unemployment insurance
Lionel Wilner (CREST)	The effect of raising the full retirement age on older workers' labor market outcomes

12:00 – 13:40 Lunch

XFi Atrium

12:30 – 13:30 Stata Lunchtime Talk

XFi Henderson



Di Liu (StataCorp)	Heterogeneous difference in differences in Stata
-----------------------	--

12:30 – 13:30 Scientific Committee Meeting

Building:One Bateman

13:40 – 14:50 Parallel Sessions B

B1: High-dimensional data I

Streatham Court B

Wei Miao (KU Leuven)	Inference in high-dimensional short panel data after discretizing unobserved heterogeneity
Christina Maschmann (Lund University)	Estimation of average partial effects in ultra-short panel data when individual-specific slopes are not identified
Klaus Ackermann (Monash University)	Forecasting synthetic control

B2: Latent group structure I

Streatham Court C

Oğuzhan Akgün (University of Burgundy)	Two-step estimation of time-varying coefficients panel data models with a latent group structure
Mikihito Nishi (University of Tokyo)	Post-clustering heterogeneity pursuit in panel data with approximate group structure
Ryo Okui (University of Tokyo)	Inference methods for unit-specific coefficients in panel data models with latent group structure

B3: Identification

Streatham Court D

Chris Muris (McMaster University)	An adversarial approach to identification
Martin Fankhauser (Bocconi University)	Worst-case regression with interval-observed and missing covariates
Camilla Mastromarco (University of Calabria)	Endogeneity in nonparametric panel data estimation: Application to conditional production frontiers

B4: Applied macroeconomics I

XFi Henderson

Dooyeon Cho (Sungkyunkwan University)	Population aging and fiscal stimulus: When public pension burdens matter
Lennart Empting (University of Duisburg-Essen)	Revisiting the 'productivity of public capital' - VAR evidence on the heterogeneous dynamics in a new panel of 23 OECD countries
Xiaolin Sun (University of Manchester)	Conditional moment restriction approach for panel data: Revisiting the democracy-growth relationship

B5: Applied microeconomics I

Building: One Bateman

Lajos Szabó (Central Bank of Hungary)	The role of indebtedness in migration decisions
Sergi Jiménez-Martín (Universitat Pompeu Fabra)	The effects of the 2020 lockdown on consumption and savings in Spain
Thierry Kamionka (CNRS, CREST and Institut Polytechnique de Paris)	Revisiting lifecycle expenditure and income

14:50 – 15:20 Coffee

XFi Atrium

15:20 – 16:50 Parallel Sessions C

C1: Correlated random effects

Streatham Court B

Irene Botosaru (McMaster University)	Correlated random coefficient distributions in panel models
Daniel J. Henderson (University of Alabama)	Nonlinear panel data models with robust correlated random effects
Benjamin Owusu Harrison (Emory University)	The multiway Mundlak estimator in unbalanced panels
Jörg Breitung (University of Cologne)	Forecasting methods for linear panel data models

C2: Factor models

Streatham Court C

Emilio Zanetti Chini (University of Bergamo)	Transport-based estimation of time-varying factor models
Tilman Bretschneider (Lund University)	Factor-based imputation of missing values using cross-section averages
Patrick Gagliardini (Università della Svizzera italiana)	Optimal maximum GMM tests for sphericity in latent factor analysis of short panels
Luis A. Arteaga-Molina (Universidad de Cantabria)	Empirical likelihood based inference for varying coefficient panel data models with cross-sectional dependence

C3: Machine learning

Streatham Court D

Weining Wang (University of Bristol)	Transformer-based CoVaR: Systemic risk in textual information
Tian Xie (University College London)	Compound selection decisions: An almost sure approach
Monika Avila Márquez (University of Geneva)	Weak instrumental variables due to nonlinearities in panel data: A super learner control function estimator
Annalivia PolSELLI (University of Essex)	Double machine learning for static panel data with instrumental variables: New method and applications

C4: Econometric Reviews session in honor of Tom Wansbeek II

XFi Henderson

Esfandiar Maasoumi (Emory University)	Multidimensional gender gap: Earnings and leisure
Yingyao Hu (Johns Hopkins University)	The bright side of heteroskedasticity: Measuring quarterly economic growth from outer space
Maurice Bun (De Nederlandsche Bank)	Differentiated deleveraging: How do banks respond to capital ratios and capital requirements?

C5: Firms I

Building: One Bateman

Benoît Mulkay (Université de Montpellier)	From diversification to retrenchment: Geopolitical exposure and corporate internationalization. A panel study on G7 firms, 2000-2023
Amaresh Kumar Tiwari (University of Tartu)	Estimating production function and productivity impact of export persistence in the presence of market imperfection
Jérôme Creel (ESCP Business School)	How geopolitics influence Chinese firms' exports: Firm-level evidence of "friendtrading" under extreme events
Robert Petrunia (Lakehead University)	Ownership networks, financing and firm growth

17:00 – 18:00 Keynote II

Streatham Court A

Martin Weidner (University of Oxford)	Approximate operator inversion for average effects in nonlinear panel models
--	--

19:00 Conference dinner

Reed Hall



Tuesday July 7, 2026

9:00 – 10:00 Keynote III

Streatham Court A

Guido M. Kuersteiner (University of Maryland)	Overidentification in shift-share designs
--	---

10:00 – 10:30 Coffee

XFi Atrium

10:30 – 12:00 Parallel Sessions D

D1: High-dimensional data II

Streatham Court B

Martin Schumann (Maastricht University)	Inference for forecasting accuracy: Pooled versus individual estimators in high-dimensional panel data
Maximilian Rucker (Ulm University)	High-dimensional panel data models with interactive fixed effects: Beyond the linear case
Yiran Han (Harbin Institute of Technology)	Estimation for partially linear single-index panel data models with individual-specific link functions
Chihwa Kao (University of Connecticut)	Spectral consistency of pooled tapered autocovariance estimators in large panel models

D2: Dynamic models

Streatham Court C

Josep Lluís Carrion-i-Silvestre (University of Barcelona)	Testing the null hypothesis of panel cointegration with common factors
Alfonso Ugarte (BBVA Research)	Simulations on panel data local projections
Pavel Čížek (Tilburg University)	Bias-corrected instrumental-variable estimation in linear dynamic panel-data models
Sebastian Kripfganz (University of Exeter)	Serial correlation testing in error component models with moderately small T

D3: Differences in differences

Streatham Court D

Sarina Joy Oberhänsli (University of Fribourg)	Difference-in-differences for mediation analysis using double machine learning
Donggyu Sul (University of Texas at Dallas)	Powerful parallel trends test and sieving algorithm for identifying control units satisfying parallel trends
Timo Schenk (Erasmus University Rotterdam)	Inference in event studies with approximately parallel trends
Justin Waddy (University of Exeter)	Synthetic difference-in-differences with a continuous treatment



D4: Networks

XFi Henderson

Yang Xu (University of Oxford)	Centrality estimation in sampled networks via random walk
Santiago Pereda-Fernández (Universidad de Cantabria)	Copula-based random effects models for general networks
Jiaqing Zhu (ETH Zurich)	Estimating peer effects with observed and unobserved networks and long panel data
Cavit Pakel (University of Oxford)	Triadic network formation

D5: Dragon Capital Chair in Biodiversity Economics session on climate change

Building: One Bateman



Chloé Zapha (Banque de France)	The impact of floods on firm performance and relocation
Paulo Morais (University of Essex)	Weather, productivity and work reallocation: Evidence from UK survey interviewers
Jacques Mairese (CREST and Institut Polytechnique de Paris)	Climate shocks, tree growth and forest hedonic prices
Maria Elena Bontempi (University of Bologna)	Species origin and ecological context shape climate vulnerability of temperate conifers

12:00 – 13:20 Lunch

XFi Atrium

13:20 – 14:30 Parallel Sessions E

E1: Multi-dimensional data

Streatham Court B

Chaowen Zheng (University of Southampton)	Advancing multi-dimensional spatial/network econometrics
Amrei Stammann (University of Bayreuth)	(Debiased) inference for fixed effects estimators with three-dimensional panel and network data
Juan Manuel Rodríguez Poo (Universidad de Cantabria)	Nonparametric time-varying gravity models with three-way fixed effects

E2: Latent group structure II

Streatham Court C

Siao Xu (University of Mannheim)	ML-assisted empirical Bayes estimation for regression with group structure on network data
Zhan Gao (Southern Methodist University)	Generalized method of moments with grouped heterogeneous validity of moment conditions in panel data models
Katerina Chrysikou (University of Leicester)	Heterogeneous grouping structures in panel data

E3: Development

Streatham Court D

Snehaprava Sahoo (Indian Institute of Technology Jodhpur)	Agriculture, institutions, and greenhouse gas emissions: Evidence from Indian states within a STIRPAT framework
Surbhi Mishra (Indian Institute of Technology Bhubaneswar)	Globalisation and women's empowerment: Uneven pathways across countries, income groups, and regional economic blocs
Yulia Neleptchenko (University of Haifa)	Forgiveness and crime dynamics: Empirical insights from the Catholic Great Jubilee of 2000 event

E4: Econometric Reviews session in honor of Tom Wansbeek III

XFi Henderson

Robin C. Sickles (Rice University)	Profile likelihood estimation of spatial semiparametric stochastic frontier models
Tom Boot (University of Groningen)	Detecting peer effects with instrument-based cross-sectional dependence tests
Vasilis Sarafidis (Brunel University London)	Estimation and inference of hidden networks in high-dimensional panel models

E5: Firms II

Building: One Bateman

Josep Tomàs-Porres (University of Turin)	The differential effects of AI across green and brown technological domains
Daniele Aglio (Vrije Universiteit Amsterdam)	Understanding profitability: The role of technology and market power
Vahid Moghani (Tinbergen Institute and Erasmus University Rotterdam)	Firms and health

14:30 – 15:00 Coffee

XFi Atrium

15:00 – 16:30 Parallel Sessions F

F1: Interactive fixed effects

Streatham Court B

Binzhi Chen (University of Essex)	Double machine learning with interactive fixed effects
Pablo Mones (Columbia University)	Likelihood and order selection for dynamic panels with interactive effects and ARMA errors
Runyu Dai (Tohoku University)	Improved estimation and inference in large linear panel models with interactive fixed effects under dependent and heteroskedastic errors
Alexandra Soberon (Universidad de Cantabria)	A partially linear varying trending coefficient model with mixed panel data and cross-sectional dependence

F2: Financial econometrics

Streatham Court C

Fa Wang (Peking University)	Regime switching conditional factor models
Vassilis Hajivassiliou (London School of Economics and Political Science)	Thick-tailed panel and time-series data: inference with nonexistent moments
Luiz R. Lima (University of Tennessee at Knoxville)	Ambiguity in the tails and the cross-section of stock returns
Harold D. Chiang (University of Wisconsin-Madison)	Panel quantile regression with common shocks

F3: Treatment effects

Streatham Court D

Daniel Felipe Lasso Jaramillo (World Bank)	Spillover gridlock: Revisiting spillovers in differences-in-differences
Yuxuan Ren (University College London)	Time-variant proxy in linear panel data models
Xueyan Zhao (Monash University)	Partial identification of distributional treatment effects in panel data using copula equality assumptions
Georgios Marios Chrysanthou (University of Dundee)	Two-step parametric estimation of treatment effects in the presence of misclassification and endogeneity

F4: Applied macroeconomics II

XFi Henderson

Jamel Saadaoui (University Paris 8)	Global shocks, institutional development, and trade restrictions: What can we learn from crises and recoveries between 1990 and 2022?
Stéphane Robin (University of Paris 1 Panthéon-Sorbonne)	R&D tax credits across the EU: Nonsense or common sense? A dynamic panel data approach
Jan Ditzen (Free University of Bozen)	How cohesion policy shapes productivity through industrial and cross-border spillovers?

F5: Applied microeconomics II

Building: One Bateman

Tommaso Sartori (Monash University)	Conduct and consequences: Behavioral rank and academic outcomes
Thomas Jansson (Sveriges Riksbank)	Business education and portfolio returns
Scott Dickinson (London School of Economics and Political Science)	Estimating conditional probabilities from binary panel data

16:40 – 17:40 Keynote IV

Streatham Court A

Sílvia Gonçalves (McGill University)	Bootstrapping with AI/ML-generated labels
---	---

17:40 – 17:50 Closing Remarks

Streatham Court A



Wednesday July 8, 2026

9:30 – 10:30 Post-conference workshop on Dynamic Panel Data Analysis in Stata, Session I

Streatham Court C

Sebastian Kripfganz (University of Exeter)	Short-T dynamic panel data analysis, part 1
---	---

10:30 – 10:45 Break

10:45 – 11:45 Post-conference workshop on Dynamic Panel Data Analysis in Stata, Session II

Streatham Court C

Sebastian Kripfganz (University of Exeter)	Short-T dynamic panel data analysis, part 2
---	---

11:45 – 12:30 Lunch

12:30 – 13:30 Post-conference workshop on Dynamic Panel Data Analysis in Stata, Session III

Streatham Court C

Jan Ditzen (Free University of Bozen)	Large-T dynamic panel data analysis, part 1
--	---

13:30 – 13:45 Break

13:45 – 14:45 Post-conference workshop on Dynamic Panel Data Analysis in Stata, Session IV

Streatham Court C

Jan Ditzen (Free University of Bozen)	Large-T dynamic panel data analysis, part 2
--	---