



Conference Program

Session Overview

	room	Streatham Court A	Streatham Court B	Streatham Court C	Streatham Court D	XFi Henderson
Mo	8:50	Opening Remarks				
	9:00 – 10:00	Journal of Econometrics Keynote I X. Cheng				
	10:30 – 12:00	A1: Labor B. Cha P. Raposo J. Been L. Wilner	A2: Resampling methods A. Higgins A. Juodis S. Öztürk E. Lapenta	A3: Threshold estimation and structural breaks Y. Karavias M. Barassi H. Tagawa Wen. Wang	A4: Nonlinear models O. Yang G. Yan B. Höppner	A5: Econometric Reviews session in honor of Tom Wansbeek I C. Hsiao B. Baltagi E. Meijer
	13:40 – 14:50	B1: Applied microeconomics I L. Szabó S. Jiménez-Martín T. Kamionka	B2: High-dimensional data I W. Miao C. Maschmann K. Ackermann	B3: Latent group structure I O. Akgün M. Nishi R. Okui	B4: Identification C. Muris M. Fankhauser C. Mastromarco	B5: Applied macroeconomics I D. Cho L. Empting X. Sun
	15:20 – 16:50	C1: Firms I B. Mulkay A. Tiwari J. Creel R. Petrunia	C2: Correlated random effects I. Botosaru D. Henderson B. Harrison J. Breitung	C3: Factor models E. Zanetti Chini T. Bretschneider P. Gagliardini L. Arteaga-Molina	C4: Machine learning Wei. Wang T. Xie M. Avila Márquez A. Polsell	C5: Econometric Reviews session in honor of Tom Wansbeek II E. Maasoumi T. Boot M. Bun
	17:00 – 18:00	Keynote II M. Weidner				
Tu	9:00 – 10:00	Keynote III G. Kuersteiner				
	10:30 – 12:00	D1: Networks Y. Xu S. Pereda-Fernández J. Zhu C. Pakel	D2: High-dimensional data II M. Schumann M. Rücker Y. Han C. Kao	D3: Dynamic models J. Carrion-i-Silvestre A. Ugarte P. Čížek S. Kripfganz	D4: Difference in differences C. Quintana-Domeque S. Oberhänsli D. Sul T. Schenk	D5: Dragon Capital Chair in Biodiversity Economics session on climate change C. Zapha P. Morais M. Bontempi
	13:20 – 14:30	Stata Talk D. Liu	E2: Three-dimensional data A. Stammann J. Rodríguez Poo	E3: Latent group structure II S. Xu Z. Gao K. Chrysikou	E4: Firms II J. Tomàs-Porres D. Aglio V. Moghani	E5: Econometric Reviews session in honor of Tom Wansbeek III R. Sickles Y. Hu V. Sarafidis
	15:00 – 16:30	F1: Applied microeconomics II Y. Neleptchenko T. Sartori T. Jansson S. Dickinson	F2: Interactive fixed effects B. Chen P. Mones R. Dai A. Soberon	F3: Financial econometrics F. Wang V. Hajivassiliou L. Lima H. Chiang	F4: Treatment effects D. Lasso Jaramillo Y. Ren G. Chrysanthou	F5: Applied macroeconomics II J. Saadaoui S. Mishra S. Robin J. Ditzén
	16:40 – 17:40	Keynote IV S. Gonçalves				
	17:40	Closing Remarks				

See the detailed schedule for coffee and lunch times. The Scientific Committee Meeting will be on Monday at 12:30 in XFi Conference Room 1.



Venue

Conference Venue: University of Exeter Business School, Streatham Campus, Rennes Drive, Exeter, EX4 4PU

Welcome Reception: Topsham Brewery, Unit 1-2, Maclaines Warehouse, Haven Road, Exeter, EX2 8GR
(Please note that the room for the Welcome Reception has a separate entrance next to the main entrance.)

Conference Dinner: Reed Hall, Streatham Drive, Exeter, EX4 4QR
(You will receive a name card with your menu choice at the dinner venue. Please place it on the dinner table in front of you.)



Keynote Lectures and Parallel Sessions

All keynote lectures are in lecture theater Streatham Court A. The parallel sessions are in the lecture theaters Streatham Court A-D and XFi Henderson; see the map for locations and access routes. Please be mindful of the construction work in the area between the buildings.

Coffee and Lunch Breaks

Refreshments and lunch are served in the XFi Atrium. Water fountains are available to refill your reusable water bottles throughout the days.

Presenter Instructions

The morning and late-afternoon parallel sessions have 4 presenters each with a total duration of 1 hour and 30 minutes. The early-afternoon sessions have 3 presenters each with a total duration of 1 hour and 10 minutes. Each presentation should be no more than 20 minutes, which leaves about 2-3 minutes for questions at the end of a presentation.

Presentation slides need to be brought on USB flash drives. Presenters should be in their room at least 5 minutes before the start of their session to upload their slides.

The last person presenting in each session acts as the session chair and is responsible for ensuring adherence to the time schedule. It is recommended that time warnings should be given 5 minutes and 1 minute before the end of the 20-minutes presentation time. If a presenter exceeds their allocated presentation time, questions should be deferred to the next break after the session.

WiFi Instructions

Participants can connect to the Eduroam WiFi network using their home institution's credentials. Alternatively, they can connect to the University_WiFi network: Select "Login as a Guest" on the pop-up window and follow the instructions on the screen.

Name Badge Return Policy

We would appreciate it if all attendees could please return their name badges before they leave to one of the student helpers at the registration desk or in the session rooms. This will allow us to reuse those badges at other events.



About the Conference

The aim of the International Panel Data Conference (IPDC), which started in 1977, is to bring together economists, econometricians, statisticians and social scientists using panel data for their applied and/or theoretical research. We welcome submissions related to all aspects of panel data, including model specification and testing, partial identification, non-parametric estimation, dynamic models, non-linear models, quantile regression, factor structures, models for spatial interactions and networks, as well as applications to climate change and environment, development, health, labor, productivity, inequality and poverty, empirical IO, forecasting, banking and finance, applied macroeconomics, among others. The conference provides an active forum for researchers to discuss their findings from theoretical or empirical viewpoints, seek feedback, exchange ideas for future research and promote active collaboration in all areas of panel data analysis.

Location

Exeter is a historic city located in Devon in South-West England. Known for its rich history, vibrant culture, and beautiful landscapes, Exeter has a population of around 130,000 people and serves as a central hub for the surrounding rural area. Exeter's history stretches back over 2,000 years. It was originally a Roman settlement named Isca Dumnoniorum, established around AD 50. The remnants of the Roman city walls can still be seen today, a testament to Exeter's long-standing significance. The construction of the Exeter Cathedral, one of the city's most iconic landmarks, began in 1112 and was completed in the early 15th century. This stunning example of Gothic architecture features the longest uninterrupted vaulted ceiling in England.

Exeter offers a rich cultural life with a variety of attractions. The Royal Albert Memorial Museum (RAMM) is one of the city's highlights, showcasing collections that range from fine art to local and natural history. One of Exeter's unique attractions is the Underground Passages. These medieval passages were originally built to house the pipes that brought fresh water into the city. Visitors can explore these narrow, dark tunnels and learn about the city's historical efforts to secure a clean water supply.

The city has a diverse economy, blending traditional industries with modern services. While historically significant for wool and cloth manufacturing, today Exeter has a strong presence in the public sector, education, and health. The Met Office, the United Kingdom's national weather service, relocated to Exeter in 2003, becoming one of the largest employers in the city. Additionally, the city has a growing technology sector, supported by initiatives such as the Exeter Science Park.

Exeter is known for its green spaces and outdoor activities. The Quayside is a popular spot for both locals and tourists, offering picturesque walks along the river Exe, kayaking, cycling, and a range of cafés and shops. For those interested in longer walks, the Exeter Green Circle is a 12-mile walking route that encircles the city, taking in a variety of landscapes from river valleys to urban parks.

Exeter seamlessly blends ancient history with modern amenities, creating a dynamic and inviting environment. Its historic sites, cultural institutions, educational excellence, and scenic beauty make it a unique and attractive destination for residents and visitors alike.

The county Devon, whose capital city ("county town") is Exeter, is known for its picturesque coastal towns and the national parks Dartmoor and Exmoor. On its south and north coast, it invites walkers to discover lagoons and hidden beaches along the South West Coast Path – England's longest waymarked long-distance footpath, stretching for 630 miles around the South West Peninsula – and to enjoy breathtaking views of the ever-changing landscape from the cliff tops.

Devon has a mild coastal climate without extreme heat spells. Exeter's mean daily maximum temperature in July is 22°C (with a record high of 32°C). July is usually the driest month of the year, but visitors might want to be prepared for occasional rainy spells.

Organizing Institution

The University of Exeter – a member of the prestigious Russell Group of research-intensive universities in the UK – is renowned for its high-quality education and beautiful campuses, including the main Streatham Campus, which is an accredited botanical garden and frequently ranked among the most beautiful in the country. The university contributes significantly to Exeter's economy and cultural life, attracting students and academics from all over the world.

Integrated in the Faculty of Environment, Science and Economy, the University of Exeter Business School is home to the Economics, Finance and Accounting, and Management departments. Facilitated by several flagship research centers, the school's world-leading research has real impact in tackling our society's greatest challenges – including areas such as environmental economics, the circular economy, the digital economy, sustainable finance, leadership, entrepreneurship, and tax administration. The triple-accredited Business School (AACSB, EQUIS, AMBA) offers various undergraduate and postgraduate degree programs, including a highly ranked global MBA. In 2022, it was named the UK Business School of the Year at the prestigious Times Higher Education Awards.

Academics in the Department of Economics have expertise and strong international reputation across a range of areas, including Applied Microeconomics, Behavioral and Experimental Economics, Econometrics, Environmental Economics, and Macroeconomics. The department is committed to furthering diversity, equality and inclusion within the discipline, and has been named the first UK Women in Economics Network (WEN) Champion.

Local Organizing Committee

Head: **Sebastian Kripfganz** (Senior Lecturer in Econometrics)
Giuseppe Cavaliere (Distinguished Research Professor; Econometrics Subject Lead)
Samuel P. Engle (Lecturer in Econometrics)
Ayden Higgins (Senior Lecturer in Econometrics)
Namhyun Kim (Senior Lecturer in Econometrics)
Elia Lapenta (Lecturer in Econometrics)
Xiaohui Zhang (Associate Professor in Econometrics; Co-Director of the Research Methods Center)

Administrative Support

Esme Chamberlain (Events Officer)
Amber Mason (Academic Support Administrator)

Current Scientific Committee

Coordinator: **Artūras Juodis**, University of Amsterdam
Manuel Arellano, CEMFI
Eleni Aristodemou, University of Cyprus
Jushan Bai, Columbia University
Badi H. Baltagi, Syracuse University
Stéphane Bonhomme, University of Chicago
Maria Elena Bontempi, Università degli Studi di Bologna
Jörg Breitung, University of Cologne
Maurice J. G. Bun, De Nederlandsche Bank and University of Amsterdam
Felix Chan, Curtin University of Technology
In Choi, Sogang University
Iván Fernández-Val, Boston University
William Greene, New York University
Mark N. Harris, Curtin University of Technology
Jerry A. Hausman, MIT
Almas Heshmati, Jönköping International Business School
Bo Honoré, Princeton University
Cheng Hsiao, Paula and Gregory Chow Center for Studies in Economics and University of Southern California

Koen Jochmans, University of Toulouse
George Kapetanios, King's College London
Lynda Khalaf, Carleton University
Yukinobu Kitamura, Hitotsubashi University
Jaya Krishnakumar, University of Geneva
Michael Lechner, University of St. Gallen
Esfandiar Maasoumi, Emory University
Jacques Mairesse, CREST
László Mátyás, Central European University
Benoît Mulkay, University of Montpellier
Antonio Musolesi, University of Ferrara
M. Hashem Pesaran, University of Cambridge and University of Southern California
Vasilis Sarafidis, Brunel University London
Peter Schmidt, Michigan State University
Robin C. Sickles, Rice University
Noriyuki Takayama, RPPA and Hitotsubashi University
Giovanni Urga, Bayes Business School
Marcel-Cristian Voia, Université d'Orléans
Jeffrey M. Wooldridge, Michigan State University



Former Scientific Committee Members

† Pietro Balestra
Jinyong Hahn
Jan F. Kiviet

† Marc L. Nerlove
Alain Trognon
† Thomas J. Wansbeek

History of the International Panel Data Conference

32 nd IPDC	June 28-29, 2027	Santander (scheduled)
31 st IPDC	July 6-7, 2026	Exeter
30 th IPDC	June 30 – July 1, 2025	Montpellier
29 th IPDC	July 4-5, 2024	Orléans
28 th IPDC	July 3-4, 2023	Amsterdam
27 th IPDC	June 16-19, 2022	Bertinoro
26 th IPDC	July 1-2, 2021	<i>online</i>
25 th IPDC	July 5-6, 2019	Vilnius
24 th IPDC	June 19-20, 2018	Seoul
23 th IPDC	July 7-8, 2017	Thessaloniki
22 nd IPDC	June 28-29, 2016	Perth
21 st IPDC	June 29-30, 2015	Budapest
20 th IPDC	July 9-10, 2014	Tokyo
19 th IPDC	July 4-5, 2013	London
18 th IPDC	July 5-6, 2012	Paris
17 th IPDC	July 8-10, 2011	Montréal
16 th IPDC	July 2-4, 2010	Amsterdam
15 th IPDC	July 3-5, 2009	Bonn
14 th IPDC	July 16-18, 2007	Xiamen
13 th IPDC	July 7-9, 2006	Cambridge
12 th IPDC	June 2005	Copenhagen
11 th IPDC	June 2004	College Station
10 th IPDC	July 2002	Berlin
9 th IPDC	June 2000	Geneva
8 th IPDC	June 1998	Göteborg
7 th IPDC	June 1997	Paris
6 th IPDC	1996	Amsterdam
5 th IPDC	1994	Paris
4 th IPDC	1992	Budapest
3 th PDC	1990	Paris
2 nd PDC	1988	Paris
1 st PDC	1987	Paris
Seminal PDC	1977	Paris

Keynote Speakers

Xu Cheng is a Professor of Economics at the University of Pennsylvania, specializing in econometrics and its empirical applications. She earned her Ph.D. from Yale University in 2010 and has held visiting positions at Princeton and Yale. Her research develops robust econometric methods addressing challenges like limited identification, model misspecification, strong dependencies, and high-dimensional estimation via machine learning, with applications spanning labor, macroeconomics, IO, and finance. A Fellow of the Journal of Econometrics and the International Association for Applied Econometrics, she's also a Penn Faculty Fellow. Professor Cheng serves as Co-Editor of Econometric Theory and associate editor for several major journals, including Quantitative Economics, Journal of Econometrics, Econometrics Journal, and Journal of Econometric Methods.

Sílvia Gonçalves is Professor of Economics at McGill University and a research member of CIREQ and CIRANO. She received her Ph.D. in 2000 from the University of California, San Diego. Prior to joining the Department of Economics at McGill University in 2017, she held positions as Professor of Economics at the University of Western Ontario (2015–2017) and at the Université de Montréal (2000–2015). Her research in econometric theory focuses on developing bootstrap methods that leverage computing power to enable accurate inference across a range of statistical problems in economics, with an emphasis on dependent data, including financial, panel, and spatial data. She is a Fellow of the Journal of Econometrics, the Society of Financial Econometrics, and the International Association for Applied Econometrics. She received the inaugural CWEN Prize for research by a young woman researcher at a Canadian university in 2010, and currently serves as Co-Editor of Econometric Theory and as Associate Editor of the Journal of Econometrics, JBES, and the Journal of Applied Econometrics.

Guido M. Kuersteiner is a Professor of Economics at the University of Maryland, College Park, and a prominent figure in econometrics. He earned his Ph.D. in economics from Yale University in 1997 and has held academic positions at institutions such as MIT, Boston University, UC Davis, and Georgetown University. His research encompasses theoretical and applied econometrics, focusing on areas like panel data models, spatial econometrics, time series analysis, and causal inference. Professor Kuersteiner has contributed to understanding dynamic panel models, weak instruments, and bias correction techniques. He serves as Co-Editor of Econometric Theory and Associate Editor for the Journal of Econometrics, Econometrics Journal, and the Swiss Journal of Economics and Statistics. Recognized for his contributions, he is a fellow of the International Association of Applied Econometrics, the Journal of Econometrics, and the Spatial Econometrics Association.

Martin Weidner is a Professor of Economics at the University of Oxford and a Fellow of Nuffield College, renowned for his contributions to econometrics, particularly in panel data models, social networks, and high-dimensional inference. He holds dual Ph.D. degrees: one in Physics from the University of Hamburg (2006) and another in Economics from the University of Southern California (2011). Prior to his current role, Professor Weidner served as a faculty member at University College London and remains an Honorary Professor there. He is also affiliated with the Institute for Fiscal Studies and was a Turing Fellow at the Alan Turing Institute. His research has been supported by a European Research Council Consolidator Grant for the project “High-Dimensional Inference for Panel and Network Data” (PANEDA). Professor Weidner's work addresses complex econometric challenges, including bias correction in nonlinear models and inference in settings with interactive fixed effects, and he actively contributes to the academic community through initiatives aimed at reforming the publication process in econometrics.

Stata Talk

Di Liu is a Principal Econometrician in the econometric development team at StataCorp LLC. He is fascinated by writing statistical software for researchers and doing research in both theoretical and applied econometrics. Dr Liu is the primary developer of some Stata features, including heterogeneous DID, instrumental-variables quantile regression, treatment-effects estimation using lasso, lasso for prediction, lasso for inference, spatial autoregressive models, *heckpoisson*, and *betareg*. He also published research articles in Canadian Journal of Economics, Econometrics Reviews, Empirical Economics, Econometrics and Statistics, and the Stata Journal. He has a PhD degree in economics from Concordia University in Montreal, Canada, an engineer's degree in software engineering and statistics from Polytech Lille, France, and master's and bachelor's degrees in computer science from Hohai University in Nanjing, China.

Sunday July 5, 2026

18:00 – 22:00 Welcome Reception and Registration
Topsham Brewery

Monday July 6, 2026

from 8:15 Registration
outside of Streatham Court A

8:50 – 9:00 Opening Remarks

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 (with Sheng Chao Ho and Frank Schorfheide)
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session chair: Samuel P. Engle

10:00 – 10:30 Coffee

XFi Atrium

10:30 – 12:00 Parallel Sessions A

A1: Labor

Streatham Court A

Bukwan Cha (Sogang University)	Heterogeneous wage gaps in Korea's dual labor market (with Minseok Kim, Sangjin Lee, and Sungwon Lee)
Pedro Raposo (Catolica Lisbon School of Business and Economics)	What lies behind the returns to experience and tenure? The role of job mobility and labor market sorting over the worker career (with Pedro Portugal and John T. Addison)
Jim Been (Leiden University)	Subjective job-finding expectations and optimal unemployment insurance (with Jordy Meekes and Eduard Suari-Andreu)
Lionel Wilner (CREST)	The effect of raising the full retirement age on older workers' labor market outcomes (with Camille Belin, Mathieu Chabaud, and Jean Rubin)

A2: 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 (with Lennart Empting, Simone Maxine, and Konstantin Wagner)
Elia Lapenta (University of Exeter)	Testing Bayesian-Nash behavior in binary games with incomplete information and correlated types (with Pascal Lavergne)



A3: Threshold estimation and structural breaks

Streatham Court C

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

A4: Nonlinear models

Streatham Court D

Ou Yang (University of Melbourne)	An exponential dynamic multinomial response panel data model with fixed effects (with M. Hashem Pesaran, Tong Li, Majid M. Al-Sadoon, and X. Zhao)
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

A5: Econometric Reviews session in honor of Tom Wansbeek I

XFi Henderson

Cheng Hsiao (Paula and Gregory Chow Center for Studies in Economics and 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 (with Long Liu)
Erik Meijer (University of Southern California)	Multiple proxies in panel data (with Agnieszka Postepska)

12:00 – 13:40 Lunch

XFi Atrium

12:30 – 13:30 Scientific Committee Meeting

XFi Conference Room 1

13:40 – 14:50 Parallel Sessions B

B1: Applied microeconomics I

Streatham Court A

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 (with Jaume Borràs and José M. Labeaga)
Thierry Kamionka (CNRS, CREST and Institut Polytechnique de Paris)	Revisiting lifecycle expenditure and income (with Corinne Chaton and Léonard Ribon)



B2: High-dimensional data I

Streatham Court B

Wei Miao (KU Leuven)	Inference in high-dimensional short panel data after discretizing unobserved heterogeneity (with Jad Beyhum and Artūras Juodis)
Christina Maschmann (Lund University)	Estimation of average partial effects in ultra-short panel data when individual-specific slopes are not identified (with Simon Reese)
Klaus Ackermann (Monash University)	Forecasting synthetic control (with Priscila Grecov and Christoph Bergmeir)

B3: 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 (with Monika Avila Márquez and Ezgi Özsöğüt)
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 (with Mikihito Nishi)

B4: Identification

Streatham Court D

Chris Muris (McMaster University)	An adversarial approach to identification (with Irene Botosaru and Isaac Loh)
Martin Fankhauser (Bocconi University)	Worst-case regression with interval-observed and missing covariates (with Gil Jan Peled)
Camilla Mastromarco (University of Calabria)	Endogeneity in nonparametric panel data estimation: Application to conditional production frontiers (with Léopold Simar and Anne Vanhems)

B5: 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 (with Helmut Herwartz)
Xiaolin Sun (University of Manchester)	Conditional moment restriction approach for panel data: Revisiting the democracy-growth relationship

14:50 – 15:20 Coffee

XFi Atrium

15:20 – 16:50 Parallel Sessions C

C1: Firms I

Streatham Court A

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

C2: Correlated random effects

Streatham Court B

Irene Botosaru (McMaster University)	Correlated random coefficient distributions in panel models (with James L. Powell)
Daniel J. Henderson (University of Alabama)	Nonlinear panel data models with robust correlated random effects (with Emma Kate Henry and Andros Kourtellis)
Benjamin Owusu Harrison (Emory University)	The multiway Mundlak estimator in unbalanced panels (with Gustavo Canavire Bacarreza, David Jacho-Chávez, and Fernando Rios-Avila)
Jörg Breitung (University of Cologne)	Forecasting methods for linear panel data models (with Lennart Bolwin)

C3: Factor models

Streatham Court C

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

C4: Machine learning

Streatham Court D

Weining Wang (University of Bristol)	Transformer-based CoVaR: Systemic risk in textual information (with Junyu Chen, Tom Boot, and Lingwei Kong)
Tian Xie (University of Melbourne)	Compound selection decisions: An almost SURE approach (with Jiafeng Chen, Lihua Lei, Timothy Sudijono, and Liyang Sun)
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 (with Anna Baiardi, Paul S. Clarke, and Andrea A. Naghi)

C5: Econometric Reviews session in honor of Tom Wansbeek II

XFi Henderson

Esfandiar Maasoumi (Emory University)	DML and Diff-in-Diff analysis in panel models: The case of Dodd-Frank deregulation
Tom Boot (University of Groningen)	Detecting peer effects with instrument-based cross-sectional dependence tests (with Artūras Juodis)
Maurice Bun (De Nederlandsche Bank)	Differentiated deleveraging: How do banks respond to capital ratios and capital requirements? (with Eric Cuijpers)

17:00 – 18:00 Keynote II

Streatham Court A

Martin Weidner (University of Oxford)	Approximate operator inversion for average effects in nonlinear panel models (with Jad Beyhum, Geert Dhaene, and Cavit Pakel)
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session chair: Elia Lapenta

18:15 Drinks reception (for dinner guests)

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 (with Jinyong Hahn, Andres Santos, and Wavid Willigrod)
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session chair: Ayden Higgins

10:00 – 10:30 Coffee

XFi Atrium

10:30 – 12:00 Parallel Sessions D

D1: Networks

Streatham Court A

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 (with Tiziano Arduini and Federico Belotti)
Jiaqing Zhu (ETH Zurich)	Estimating peer effects with observed and unobserved networks and long panel data (with Peter H. Egger)
Cavit Pakel (University of Oxford)	Triadic network formation (with Chris Muris)

D2: High-dimensional data II

Streatham Court B

Martin Schumann (Maastricht University)	Inference for forecasting accuracy: Pooled versus individual estimators in high-dimensional panel data (with Tim Kutta and Holger Dette)
Maximilian Rücker (Ulm University)	High-dimensional panel data models with interactive fixed effects: Beyond the linear case (with Michael Vogt and Oliver Linton)
Yiran Han (Harbin Institute of Technology)	Estimation for partially linear single-index panel data models with individual-specific link functions (with Boping Tian and Ou Yang)
Chihwa Kao (University of Connecticut)	Spectral consistency of pooled tapered autocovariance estimators in large panel models

D3: Dynamic models

Streatham Court C

Josep Lluís Carrion-i-Silvestre (University of Barcelona)	Testing the null hypothesis of panel cointegration with common factors (with Anindya Banerjee)
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 (with Weihao Chen)
Sebastian Kripfganz (University of Exeter)	Serial correlation testing in error component models with moderately small T (with Mehdi Hosseinkouchack and Matei Demetrescu)

D4: Difference in differences

Streatham Court D

Climent Quintana-Domeque (University of Exeter)	Disrupting violence, protecting lives: Strangulation laws and intimate partner homicides (with Dercio de Assis, Arpita Ghosh, and Sonia Orefice)
Sarina Joy Oberhänsli (University of Fribourg)	Difference-in-differences for mediation analysis using double machine learning (with Martin Huber)
Donggyu Sul (University of Texas at Dallas)	Powerful parallel trends test and sieving algorithm for identifying control units satisfying parallel trends (with Yoonseok Lee)
Timo Schenk (Erasmus University Rotterdam)	Inference in event studies with approximately parallel trends (with Nikolaj Harmon and Mikkel Sølvsten)

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

XFi Henderson



Chloé Zapha (Banque de France)	The impact of floods on firm performance and relocation (with Nicoletta Berardi, Paul Vertier, Elie Malhaire, and Jules Tapin)
Paulo Morais (University of Essex)	Weather, productivity and work reallocation: Evidence from UK survey interviewers
Maria Elena Bontempi (University of Bologna)	Species origin and ecological context shape climate vulnerability of temperate conifers (with Clémentine Ols and Jacques Mairesse)

12:00 – 13:20 Lunch

XFi Atrium

13:20 – 14:30 Parallel Sessions E

E1: Stata talk

XFi Henderson



Di Liu (StataCorp)	Heterogeneous difference in differences in Stata
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session chair: Xiaohui Zhang

E2: Three-dimensional data

Streatham Court B

Amrei Stammann (University of Bayreuth)	(Debiased) inference for fixed effects estimators with three-dimensional panel and network data (with Daniel Czarnowske)
Juan Manuel Rodríguez Poo (Universidad de Cantabria)	Nonparametric time-varying gravity models with three-way fixed effects (with Luis A. Arteaga-Molina)

E3: 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 (with George Kapetanios)



E4: Firms II

Streatham Court D

Josep Tomàs-Porres (University of Turin)	The differential effects of AI across green and brown technological domains (with Gamze Ozturk Danisman, Francesco Quatraro, and Pelin Demirel)
Daniele Aglio (Vrije Universiteit Amsterdam)	Understanding profitability: The role of technology and market power (with Eric Bartelsman and Sabien Dobbelaere)
Vahid Moghani (Tinbergen Institute and Erasmus University Rotterdam)	Firms and health

E5: 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 (with Ming-Yu Deng)
Yingyao Hu (Johns Hopkins University)	The bright side of heteroskedasticity: Measuring quarterly economic growth from outer space (with Robert C. M. Beyer and Jiaxiong Yao)
Vasilis Sarafidis (Brunel University London)	Heterogeneous exposures and risk intensities across micro, market, and macro dimensions: A sequential estimation framework to crypto assets (with Aurelio Bariviera, Nektarios Aslanidis and George Kapetanios)

14:30 – 15:00 Coffee

XFi Atrium

15:00 – 16:30 Parallel Sessions F

F1: Applied microeconomics II

Streatham Court A

Yulia Neleptchenko (University of Haifa)	Forgiveness and crime dynamics: Empirical insights from the Catholic Great Jubilee of 2000 event
Tommaso Sartori (Monash University)	Conduct and consequences: Behavioral rank and academic outcomes (with Rigissa Megalokonomou)
Thomas Jansson (Sveriges Riksbank)	Business education and portfolio returns (with Adam Altmejd and Yigitcan Karabulut)
Scott Dickinson (London School of Economics and Political Science)	Estimating conditional probabilities from binary panel data

F2: Interactive fixed effects

Streatham Court B

Binzhi Chen (University of Essex)	Double machine learning with interactive fixed effects (with Paul S. Clarke and Annalivia Polselli)
Pablo Mones (Columbia University)	Likelihood and order selection for dynamic panels with interactive effects and ARMA errors (with Jushan Bai)
Runyu Dai (Tohoku University)	Improved estimation and inference in large linear panel models with interactive fixed effects under dependent and heteroskedastic errors (with Yasumasa Matsuda and Takashi Yamagata)
Alexandra Soberon (Universidad de Cantabria)	A partially linear varying trending coefficient model with mixed panel data and cross-sectional dependence (with Soroush Ghazi, Daniel J. Henderson, and Taining Wang)

F3: Financial econometrics

Streatham Court C

Fa Wang (Peking University)	Regime switching conditional factor models (with Banglong Fu and Yiming Wang)
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 (with Lucas Godeiro and Gustavo Xavier)
Harold D. Chiang (University of Wisconsin-Madison)	Panel quantile regression with common shocks (with Antonio F. Galvao and Chia-Min Wei)

F4: 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
Georgios Marios Chrysanthou (University of Dundee)	Two-step parametric estimation of treatment effects in the presence of misclassification and endogeneity

F5: 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? (with Joshua Aizenman, Hiro Ito, Donghyun Park, and Gazi Salah Uddin)
Surbhi Mishra (Indian Institute of Technology Bhubaneswar)	Globalisation and women's empowerment: Uneven pathways across countries, income groups, and regional economic blocs (with Dukhabandhu Sahoo and Souryabrata Mohapatra)
Stéphane Robin (University Paris 1 Panthéon-Sorbonne)	R&D tax credits across the EU: Nonsense or common sense? A dynamic panel data approach (with Laurence Jacquet)
Jan Ditzen (Free University of Bozen-Bolzano)	How cohesion policy shapes productivity through industrial and cross-border spillovers? (with Andrea Conte and Anabela Santos)

16:40 – 17:40 Keynote IV

Streatham Court A

Sílvia Gonçalves (McGill University)	Bootstrapping with AI/ML-generated labels (with Timothy Christensen and Benoit Perron)
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session chair: Giuseppe Cavaliere

17:40 – 17:50 Closing Remarks

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
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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
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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-Bolzano)	Large-T dynamic panel data analysis, part 1
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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-Bolzano)	Large-T dynamic panel data analysis, part 2
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List of Participants

B2	Klaus Ackermann	Monash University
E4	Daniele Aglio	Vrije Universiteit Amsterdam
B3	Oğuzhan Akgün	University of Burgundy
C3	Luis A. Arteaga-Molina	Universidad de Cantabria
C4	Monika Avila Márquez	University of Geneva
A5	Badi H. Baltagi	Syracuse University
A3	Marco Barassi	University of Birmingham
A1	Jim Been	Leiden University
D5	Maria Elena Bontempi	University of Bologna
E5	Tom Boot	University of Groningen
C2	Irene Botosaru	McMaster University
C2	Jörg Breitung	University of Cologne
C3	Tilman Bretschneider	Lund University
C5	Maurice Bun	De Nederlandsche Bank
D3	Josep Lluís Carrion-i-Silvestre	University of Barcelona
	Giuseppe Cavaliere	University of Exeter
A1	Bukwan Cha	Sogang University
F2	Binzhi Chen	University of Essex
	Yixuan Chen	University of Exeter
Key1	Xu Cheng	University of Pennsylvania
F3	Harold D. Chiang	University of Wisconsin-Madison
B5	Dooyeon Cho	Sungkyunkwan University
F4	Georgios Marios Chrysanthou	University of Dundee
E3	Katerina Chrysikou	University of Leicester
D3	Pavel Čížek	Tilburg University
	Paul Clarke	Institute for Social & Economic Research
C1	Jérôme Creel	ESCP Business School



	Daniel Czarnowske	Heinrich Heine University Düsseldorf
F2	Runyu Dai	Tohoku University
	James Davidson	University of Exeter
	Matei Demetrescu	TU Dortmund University
	Tian Deng	University of Exeter
F1	Scott Dickinson	London School of Economics and Political Science
F5	Jan Ditzen	Free University of Bozen-Bolzano
B5	Lennart Empting	University of Duisburg-Essen
	Samuel P. Engle	University of Exeter
	Alaiba Faheem	University of Exeter
B4	Martin Fankhauser	Bocconi University
C3	Patrick Gagliardini	Università della Svizzera italiana
E3	Zhan Gao	Southern Methodist University
Key4	Sílvia Gonçalves	McGill University
F3	Vassilis Hajivassiliou	London School of Economics and Political Science
D2	Yiran Han	Harbin Institute of Technology
	Anamul Haque	University of Exeter
C2	Benjamin Owusu Harrison	Emory University
	Francesca Harris	Timberlake Consultants Ltd
	Kazuhiko Hayakawa	Hiroshima University
C2	Daniel J. Henderson	University of Alabama
	Joshua Henry	Montpellier Research in Economics
A2	Ayden Higgins	University of Exeter
	Bo Honoré	Princeton University
A4	Björn Höppner	University of Bonn
	Mehdi Hosseinkouchack	EBS University
A5	Cheng Hsiao	Paula and Gregory Chow Center for Studies in Economics and University of Southern California
C5	Yingyao Hu	Johns Hopkins University
F1	Thomas Jansson	Sveriges Riksbank
B1	Sergi Jiménez-Martín	Universitat Pompeu Fabra
A2	Artūras Juodis	University of Amsterdam
B1	Thierry Kamionka	CNRS, CREST and Institut Polytechnique de Paris
D2	Chihwa Kao	University of Connecticut
A3	Yiannis Karavias	Brunel University of London
D3	Sebastian Kripfganz	University of Exeter
Key3	Guido M. Kuersteiner	University of Maryland
A2	Elia Lapenta	University of Exeter
F4	Daniel Felipe Lasso Jaramillo	World Bank
F3	Luiz R. Lima	University of Tennessee
	Han Lin	University of Exeter
	Angela Lisulo	University of Exeter
Stata	Di Liu	StataCorp
	Yuwei Lu	University of Exeter
	Yifang Ma	University of Exeter



	Yinglu Ma	University of Exeter
C5	Esfandiar Maasoumi	Emory University
B2	Christina Maschmann	Lund University
B4	Camilla Mastromarco	University of Calabria
A5	Erik Meijer	University of Southern California
B2	Wei Miao	KU Leuven
F5	Surbhi Mishra	Indian Institute of Technology Bhubaneswar
E4	Vahid Moghani	Tinbergen Institute and Erasmus University Rotterdam
F2	Pablo Mones	Columbia University
D5	Paulo Morais	University of Essex
C1	Benoît Mulkay	University of Montpellier
B4	Chris Muris	McMaster University
F1	Yulia Neleptchenko	University of Haifa
B3	Mikihito Nishi	University of Tokyo
D4	Sarina Joy Oberhänsli	University of Fribourg
	Oluwatosin Odeleye	University of Exeter
B3	Ryo Okui	University of Tokyo
	Wura Okuwobi	University of Exeter
A2	Saskia Öztürk	Georg-August University Göttingen
D1	Cavit Pakel	University of Oxford
	Gil Peled	Northwestern University
D1	Santiago Pereda Fernández	Universidad de Cantabria
C1	Robert Petrunia	Lakehead University
C4	Annalivia Polselli	University of Essex
D4	Climent Quintana-Domeque	University of Exeter
A1	Pedro Raposo	Catolica Lisbon School of Business and Economics
F4	Yuxuan Ren	University College London
F5	Stéphane Robin	University Paris 1 Panthéon-Sorbonne
E2	Juan Manuel Rodríguez Poo	Universidad de Cantabria
D2	Maximilian Rücker	Ulm University
F5	Jamel Saadaoui	University Paris 8
	Laurence Jacquet	CY Cergy Paris Université - Thema
E5	Vasilis Sarafidis	Brunel University London
F1	Tommaso Sartori	Monash University
D4	Timo Schenk	Erasmus University Rotterdam
D2	Martin Schumann	Maastricht University
	Ancheng Shi	University of Exeter
E5	Robin C. Sickles	Rice University
F2	Alexandra Soberon	Universidad de Cantabria
E2	Amrei Stammann	University of Bayreuth
D4	Donggyu Sul	University of Texas at Dallas
B5	Xiaolin Sun	University of Manchester
B1	Lajos Szabó	Central Bank of Hungary
A3	Hayato Tagawa	University of Tokyo



C1	Amaresh Kumar Tiwari	University of Tartu
E4	Josep Tomàs-Porres	University of Turin
	Sander Tromp	Universiteit van Amsterdam
D3	Alfonso Ugarte-Ruiz	BBVA Research
F3	Fa Wang	Peking University
	Ruwei Wang	University of Exeter
C4	Weining Wang	University of Bristol
A3	Wendun Wang	Erasmus University Rotterdam
Key2	Martin Weidner	University of Oxford
A1	Lionel Wilner	CREST
C4	Tian Xie	University of Melbourne
E3	Siao Xu	University of Mannheim
D1	Yang Xu	University of Oxford
	Bai Xue	University of Exeter
A4	Guo Yan	University of Melbourne
A4	Ou Yang	University of Melbourne
	Ye Yuan	University of Exeter
C3	Emilio Zanetti Chini	University of Bergamo
D5	Chloé Zapha	Banque de France
	Xiaohui Zhang	University of Exeter
	Chongxian Zhu	University of Birmingham
D1	Jiaqing Zhu	ETH Zurich