# Bristol-TSE Econometrics Workshop

## September 16th

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| 09:15 – 9:30 | *Welcome coffee – MS002*<br>**Morning Chair: Eric Gautier** |
| 09:30 – 10:15 | **Irene Botosaru** (with Chris Muris and Senay Sokullu)<br>Time-Varying Linear Transformation Models with Fixed Effects and Endogenous Regressors<br>Discussant: Thierry Magnac |
| 10:15 - 11:00 | **Walter Cédrix Simo Tao Lee** (with Pierre Maréchal and Anne Vanhems)<br>A Mollification Approach to Study Nonparametric Instrumental Regression<br>Discussant: Senay Sokullu |
| 11:00 – 11:30 | *Coffee break– MS002*<br>**After Coffee Chair: Louise Laage** |
| 11:30 – 12:15 | **Christophe Bruneel**<br>Imperfect Information, Learning and Housing Market Dynamics<br>Discussant: Frank Windmeijer |
| 12:15 – 13:00 | **Elia Lapenta**<br>A Specification Test for Semiparametric Models With Generated Covariates<br>Discussant: Sami Stouli |
| 13:00 – 14:15 | *Lunch– MS002*<br>**Afternoon Chair: Cristina Gualdani** |
| 14:15 - 15:00 | **Vishal Kamat**<br>Identification with Latent Choice Sets<br>Discussant: Irene Botosaru |
| 15:00 – 15:45 | **Senay Sokullu** (with Victor Aguirregabiria and Alessandro Iaria)<br>Endogenous Product Availability and Multiple Equilibria in Demand Models with Market Entry Games<br>Discussant: Cristina Gualdani |
| 15:45 – 16:15 | *Coffee break– MS002*<br>**After Tea Chair: Jean Pierre Florens** |
| 16:15 – 17:00 | **Eric Gautier** (with Jad Beyhum)<br>Square-Root Nuclear Norm Penalized Estimator For Panel Data Models With Approximately Low-Rank Unobserved Heterogeneity<br>Discussant: Chris Muris |
| 17:00 – 17:45 | **David Pacini**<br>Proximal M-Statistics<br>Discussant: Pascal Lavergne |
| 18:00 | *Beers* |

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## September 17th

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|---|---|
| | **Morning Chair: Vishal Kamat** |
| 09:00 – 09 :45 | **Sami Stouli** (with Withney Newey)<br>Heterogenous Coefficients, Discrete Instruments, and Identification of Treatment Effects<br>Discussant: Jean Pierre Florens |
| 09:45 – 10:30 | **Cristina Gualdani** (with Shruti Sinha)<br>Partial Identification and Inference in Nonparametric One-to-One Matching Models<br>Discussant: David Pacini |
| 10:30 – 11:00 | *Coffee break– MS002*<br>**After Coffee Chair: Thierry Magnac** |
| 11:00 – 11 :45 | **Frank Windmeijer** (with Xiaoran Liang, Fernando P. Hartwig and Jack Bowden)<br>The Confidence Interval Method for Selecting Valid Instrumental Variables<br>Discussant: Eric Gautier |
| | Farewell |

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