ECONOMETRICS CAMP at CEMP, Jinan University

Guangzhou, 2019

Date：December 9-13，2019

Location: Guangzhou，China

Application deadline: November 15, 2019

Overview

We are pleased to announce that a "Econometrics camp" will be held at Jinan University, Guangzhou, China, December 9-13, 2019. The camp is organized by Center for econometrics and microdata practice (CEMP), IESR. This camp will include 16 lectures (4 different topics in econometrics and 4 lectures per day), office hours, welcome party and one day workshop on December 13.

List of invited lectures:

Whitney Newey (Massachusetts Institute of Technology)

Whitney Newey is the Ford Professor of Economics and an econometrician at MIT. He has published many papers in top journals. He is an elected fellow of the American Academy of Arts and Sciences of the Center for Advanced Study in the Behavioral Sciences and the Econometric Society, and an international fellow of CEMMAP, University College London. He

also serves in the Executive Committee of the Econometric Society and the Council of the Econometric Society.

Professor Newey is best known for co-developing the Newey–West estimator, which robustly estimates the covariance matrix of a regression model when errors are heteroskedastic and autocorrelated.

Bryan Graham (University of California, Berkeley)

Bryan Graham was educated at Oxford University and Harvard University, where he received his PhD in 2005. He is a Professor of Economics at the University of California-Berkeley. He is an Econometrician with research interests in network formation, the identification of peer group effects, panel data and missing data problems. His research has appeared in a variety of journals, including Econometrica and the Review of Economic Studies. He is currently a co-editor at the Review of Economics and Statistics.

Xiaoxia Shi (University of Wisconsin, Madison)

Xiaoxia Shi was graduated from Yale University in 2011. She is a Professor of Economics at the University of Wisconsin-Madison. She is an econometrician with main research interests in partial

identification and moment inequality. Her research has published in many top journals such as Econometrica, Journal of Econometrics, Econometric Theory etc. She is currently an associate editor at Econometric Theory and Quantitative Economics.

Yingyao Hu (John Hopkins University)

Yingyao Hu is a Professor of Economics at Johns Hopkins University. Before joining Hopkins, He was an assistant professor of economics at the University of Texas at Austin for four years. His research interests include micro-econometrics, empirical industrial organization, and labor economics. His research has focused on the nonparametric identification and estimation of measurement error models, mixture models, panel data model with fixed effects or unobserved covariates, and, generally, microeconomic models with latent variables. He has published in many leading journals in economics and statistics, such as American Economic Review, Econometrica, Journal of the American Statistical Association, Journal of Econometrics, Games and Economic Behavior, Journal of Population Economics, and Journal of Comparative Economics. He is a Fellow of the Journal of Econometrics and have served on the editorial boards of several journals. He was also a co-editor of a Journal of Econometrics special issue on measurement errors.

All lectures are conducted in English. Topics will be covered in the lectures include:

- **Machine learning and nonparametric (Whitney Newey)**

  Machine learning is an application of artificial intelligence (AI) that provides systems the ability to automatically learn and improve from experience without being explicitly programmed. Machine learning focuses on the development of computer programs that can access data and use it learn for themselves. In past few years, we have seen growing interests in combining nonparametric econometrics with machine learning in economic research. This topic shows the recent integration of machine learning and econometrics.

- **Network and social interactions (Bryan Graham)**

  Research on network and social interactions in economics has grown exponentially. Applying the theory is helping to identify the impact of network structure on economic behaviors, and as a result is reshaping some policies as well as testing and refine theory. The growing use of networked data in testing theory is also putting pressure on the development of statistical and econometric models for studying network formation. This topic covers recent development of econometric in network and social

interactions modeling.

- **Partial estimation and moment inequality (Xiaoxia Shi)**

  Economic problems that cannot be empirically investigated with more standard techniques such as discrete games. Sampling methodology or measurement limitation in the data (e.g. income lies in an interval in survey data) commonly exists. Instead of identifying a single parameter, the restriction may only identify a set. They are widely used in industry organization. The estimation and inference are going to work differently in econometrics. This topic states the recent development of moment inequality methodology.

- **The econometrics of unobservables (Yingyao Hu)**

  Latent variables such as unobserved heterogeneity, belief, effort ability, and misreporting errors need to be considered for many empirical researchers, especially for industrial organization and labor economics. This topic covers parametric or semiparametric estimation methods for nonlinear models with latent variables. It also provides applications of these methods in structural and reduced-form econometrics such as errors-in-variable, dynamic discrete choice, multiple equilibria in incomplete information

game etc.

Application

This course is open to advanced undergraduates, graduate student, post-docs, faculty members, and other related researchers. Participants should have a good knowledge of statistics and probability, experience with econometric applicants, and proficiency in English.

Application portal would be open from September 25, 2019. Interested people can filled in applications form before November 15, 2019 (Pay by October 15, 2019 for early-bird rates). To guarantee the quality of the class, please attach your CV (either English or Chinese version) when submit your application. All selected applicants will receive a confirmation email. Meanwhile, all applicants are invited to submit a paper to be considered for presentation on Dec 13.

Submissions:

- For faculty and students at **Jinan University**, please submit your applications through the following link: http://120.79.249.190:8090/off-campus/index.jsp

- For other applicants from **mainland China**, please submit your applications through the following link:

  http://120.79.249.190:8090/off-campus/index.jsp

- For applicants outside mainland China, please email Feiyan Tang (feiyantang-iesr@foxmail.com) to submit your applications.

Registration Fee

- **Faculty:** early-bird price RMB 3700 (530 USD), regular price RMB 4500 (650 USD).

- **Student:** early-bird price RMB 2400 (340 USD), regular price RMB 3100 (450 USD).

- **Nonacademic:** early-bird price RMB 5500 (790 USD), regular price RMB 6800 (975 USD).

All participants are responsible for their own living expenses. Coffee break and lunch will be provided every day.

Information and contact

For more information about IESR, please visit the following websites:

https://iesr.jnu.edu.cn/

https://cemp.jnu.edu.cn/

or contact:

Academic Affairs: Yi Zhang, IESR Jinan University, yzhangjnu@outlook.com

General Coordinator: Feiyan, Tang, IESR Jinan University, feiyantang-iesr@foxmail.com

We hope to see you in Guangzhou this December, 2019!

Preliminary Schedule

Lectures: December 9-12(See next table for details)

Welcome Party: December 9, 18:30-20:00.

Office Hour: December 10 and December 12 13:00-14:30. Office hour details will be released based on total number of applicants.

CEMP workshop: December 13. Details will be announced based on selected papers. All selected participants will have 20-30 minutes to present their papers in the workshop.

Preliminary Class Schedule

Schedule	9-Dec	10-Dec	11-Dec	12-Dec
Session 1a: 8:30-10:00 Lecture	Whitney Newey	Whitney Newey	Bryan Graham	Bryan Graham
Coffee Break				
Session 1b: 10:15-11:45 Lecture	Whitney Newey	Whitney Newey	Bryan Graham	Bryan Graham
Lunch Time		Office hour: 13:00-14:30		Office hour: 13:00-14:30
Session 2a: 15:00-16:30 Lecture	Xiaoxia Shi	Xiaoxia Shi	Yingyao Hu	Yingyao Hu
Coffee Break				
Session 2b: 16:45-18:15	Xiaoxia Shi	Xiaoxia Shi	Yingyao Hu	Yingyao Hu
18:30-20:00	Welcome Party			