Economic Incubator
Causal Inference / OCE Conference III

Day 1: June 7, 2024

8:00 a.m.	**Registration and breakfast**
8:25 a.m.	**Opening remarks**
8:30 - 9:15 a.m.	**Pepe Montiel** **TBA**
9:15 - 10:00 a.m.	**Jose Blanchet Stanford University** *Foundations of Distributionally Robust Reinforcement Learning*
10:00 - 10:45 a.m.	**Matias Cattaneo, Princeton University** *On the Pointwise Behavior of Recursive Partitioning and Its Implications for Heterogeneous Causal Effect Estimation*
10:45 - 11:00	**Break**
11:00 - 11:45 a.m.	**Pierre Jacob ESSEC Business School, Paris** *MCMC algorithms and couplings on submanifolds*
11:45 - 12:30 p.m.	**Yves Atchade' Boston University** **TBA**
12:30 - 1:40 p.m.	**Lunch**
1:40 - 2:00 p.m.	**Flashtalk**
2:00 - 2:45 p.m..	**Art Owen, Stanford University** *Optimal sampling for tie-breaker designs* *(based on joint work with Harrison Li and Tim Morrison)*
2:45 - 3:30p.m.	**Michael Jordan, University of California, Berkeley** *Statistical Inference, Asymmetry of Information, and Statistical Contract Theory*
3:30 - 4:00 p.m.	**Break**
4:00 - 4:45 p.m.	**Ulrich Mueller. Princeton University** *The Fragility of Sparsity*
4:45 - 5:30 p.m.	**Guillaume Pouliot University of Chicago** **TBA**

Day 2: June 8, 2024

8:00 – 8:30 a.m.	**Breakfast**
8:30 – 9:15 a.m.	**Tengyuan Liang University of Chicago** **TBA**
9:15 - 10:00 a.m.	**Lynda Khalaf Carleton University** *Simultaneous inference in multivariate regression with application to asset pricing_Co-authors : Marie-Claude Beaulieu (Université Laval), Jean-Marie Dufour (McGill University), Lynda Khalaf (Carleton University), Olena Melin (Bank of Canada)*
10:00 - 10:45 a.m.	**Yongchan Kwon Columbia University** *Group Shapley Value and Counterfactual Simulations in a Structural Model*
10:45 - 11:00 a.m.	**Break**
11:00 - 11:45 a.m.	**Rahul Mazumder Massachusetts Institute of** **TBA**
11:45 - 12:30 p.m.	**Tim Christensen UCLA London** *Factor Glut in Asset Pricing through a Modern Optimization Lens*
12:30 - 1:15 p.m.	Lunch
1:15 - 2:00 p.m.	**Blaise Melly Univesity of Bern** *Minimum distance estimation of quantile panel data models*
2:00 - 2:45 p.m.	**Jesus Fernandez-Villaverde University of Pennsylvania** **TBA**
02:45 - 3:30 p.m.	**John Rust Georgetown University** **TBA**
3:30 p.m.	**Closing remarks**