

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, Cornell University**
Externally Valid Selection of Experimental Sites via k -medians
Joint work with Brenda Pallon, Chen Qiu, Joerg Stoye & Yiwei Sun
- 9:15 - 10:00 a.m. **Jose Blanchet, Stanford University**
Foundations of Distributionally Robust Reinforcement Learning
- 10:00 - 10:45 a.m. **Nicole Immorlica, Microsoft Research**
Online Algorithms with Limited Data Retention
Joint work with Brendan Lucier, Markus Mobius, and James Siderius
- 10:45 - 11:00 a.m. **Break**
- 11:00 - 11:45 a.m. **Pierre Jacob, ESSEC Business School**
MCMC algorithms and couplings on submanifolds
- 11:45 - 12:30 p.m. **Yves Atchade', Boston University**
Sampling from multimodal distributions via cyclical MCMC
- 12:30 - 1:45 p.m. **Lunch**
- 1:45 - 2:30 p.m. **Ulrich Muller, Princeton University**
The Fragility of Sparsity
Co-author: Michael Kolesar
- 2:30 - 3:15 p.m. **Guillaume Pouliot, University of Chicago**
An Exact t -Test
- 3:15 - 3:45 p.m. **Break**
- 3:45 - 4:30 p.m. **Art Owen, Stanford University**
Optimal sampling for tie-breaker designs
Joint work with Harrison Li and Tim Morrison
- 4:30 - 5:15 p.m. **Michael Jordan, University of California, Berkeley** *Statistical Inference, Asymmetry of Information, and Statistical Contract Theory*
- 5:30 - 6:15 p.m. **Michael Jordan, Molly Offer-Westort & Ian Foster**
Panel Discussion on Science and Society

Day 2: June 8, 2024

7:45 – 8:15 a.m.	Breakfast
8:15 – 9:00 a.m.	Tengyuan Liang, University of Chicago <i>Blessings and Curses of Covariate Shifts</i>
9:00 - 9:45 a.m.	Lynda Khalaf, Carleton University <i>Simultaneous inference in multivariate regression with application to asset pricing</i> Co-authors : Marie-Claude Beaulieu, Jean-Marie Dufour & Olena Melin
9:45 - 10:30 a.m.	Yongchan Kwon, Columbia University <i>Group Shapley Value and Counterfactual Simulations in a Structural Model</i> Co-authors: Yongchan Kwon, Guillaume Poutiot & Simon Lee
10:30 - 10:45 a.m.	Break
10:45 - 11:30 a.m.	Matias Cattaneo, Princeton University <i>On the Pointwise Behavior of Recursive Partitioning and its Implications for Heterogeneous Causal Effect Estimation</i>
11:30 - 12:15 p.m.	Rahul Mazumder, Massachusetts Institute of Technology <i>Optimization Algorithms for Learning Tree Ensembles</i>
12:15 - 1:00 p.m.	Lunch
1:00 - 1:45 p.m.	Blaise Melly, University of Bern <i>Minimum distance estimation of quantile panel data models</i>
1:45 - 2:30 p.m.	Jesus Fernandez-Villaverde, University of Pennsylvania <i>The Causal Effects of Global Supply Chain Disruptions on Macroeconomic Outcomes: Evidence and Theory</i> Co-authors: Xiwen Bai, Yiliang & Francesco Zonetti
2:30 - 3:15 p.m.	John Rust, Georgetown University Fedor Iskhakov, Australian National University <i>Structural Estimation of Directional Dynamic Games With Multiple Equilibria</i>
3:15 p.m.	Closing remarks

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There will be a shuttle bus departing at 3:30 pm directly outside of the Rubenstein Forum. There is a maximum capacity of 25 people. Please have any luggage