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CIRJE Center for International Research
on the Japanese Economy
日本経済国際共同研究センター

KIER
KYOTO UNIVERSITY
Kyoto Institute of
Economic Research



JER/SNSF Workshop 2025 in Otaru

Recent Advances in Econometrics

12th – 13th August 2025

at Room 105 at Building 3

Otaru University of Commerce

Tuesday, 12th August

8:40 Bus Leaves Otaru Grand Park Hotel

9:00 – 9:25 Coffee and registration

9:25 – 9:30 Opening Remarks

Session 1: Chair, Chen Qiu (Cornell)

9:30 – 10:00 **Tim Armstrong** (USC) “Asymptotic Efficiency Bounds for a Class of Experimental Designs”

10:00 – 10:30 **Max Cytrinbaum** (Yale) “Finely Stratified Rerandomization Designs”

10:30 – 11:00 **Karun Adusumilli** (UPenn) “Empirical Bayes for Compound Adaptive Experiments”

11:00 – 11:20 Coffee Break

Session 2: Chair, Soonwoo Kwon (Brown)

11:20 – 11:50 **Jonathan Roth** (Brown) “Panel Data Methods Exploiting Weather and Other Natural Experiments”

11:50 – 12:20 **Rahul Singh** (Harvard) “Program evaluation with remotely sensed outcomes”

12:20 – 13:30 Discussions over lunch

Session 3: Chair, Hidehiko Ichimura (Arizona)

13:30 – 14:00 **Kirill Ponomarev** (Chicago) “Testing Exclusion and Shape Restrictions in Potential Outcome Models”

14:00 – 14:30 **Yue Fang** (CUHK Shenzhen) “The Exact Variance of the Average Treatment Effect Estimator in Cluster RCT”

14:30 – 15:00 **Ben Deaner** (UCL) “Extrapolation in Regression Discontinuity Design Using Comonotonicity”

15:00 – 15:20 Coffee Break

Session 4: Journal of Econometrics Session: Chair, Isaiah Andrews (MIT)

15:20 – 15:50 **Weining Wang** (University of Bristol) “Plausible GMM Avenue Bayes”

15:50 – 16:20 **Frank Kleibergen** (University of Amsterdam) “Testing for Identification in Potentially Misspecified Linear GMM”

16:20 – 16:50 **Andrew Chesher** (UCL) “Nonlinear panels with unrestricted fixed effects”

16:50 – 17:10 Coffee Break

Session 5: Chair Tetsuya Kaji (Chicago)

17:10 – 17:40 **Yuya Sasaki** (Vanderbilt) “Uniform Nonparametric Policy Learning”

17:40 – 18:10 **Joel Terschuur** (TMU) “Debiased Machine Learning U-statistics”

19:00 - Conference Dinner @ Otaru Grand Park Hotel (Room TBA)

Wednesday, 13th August

8:30 Bus Leaves Otaru Grand Park Hotel

Session 6: Chair, Kohei Yata (Wisconsin-Madison)

9:00 – 9:30 **Joerg Stoye** (Cornell) “On Purification of Statistical Decisions”

9:30 – 10:00 **Aleksey Tetenov** (University of Geneva) “Bounds on Maximum Regret of the Empirical Success Treatment Rule”

10:00 – 10:30 **Davide Viviano** (Harvard) “Generalizability with ignorance in mind: learning what we do (not) know for archetypes discovery”

10:30 – 10:50 Coffee Break

Session 7: Chair, Jiaying Gu (Toronto)

10:50 – 11:20 **Andriy Norets** (Brown) “Bayesian Nonparametric Model for Nonseparable Instrumental Variable Regression”

11:20 – 11:50 **Shuyang Sheng** (CUHK Shenzhen) “Social Interactions in Endogenous Groups”

11:50 – 12:20 **Sophocles Mavroeidis** (Oxford) “Identification of Nonlinear Structural VARs”

12:20 – 13:20 Discussions over lunch

13:20 – 17:00 Reports and discussions on the recent advances in econometrics

17:00 Closing and Adjourn