Midwest Econometrics Group Meetings 2024

University of Kentucky, Lexington, ,KY

November 1, 2024

Time	Location	Event
11:30 to 12:00	Second Floor Entrance	Registration
12:00 to 13:00	Woodward Hall	Lunch
13:00 to 14:40	see below	Parallel Session 1
14:40 to 15:00	Woodward Hall	Coffee Break, Woodward Hall
15:00 to 16:40	see below	Parallel Session 2
17:30 to 19:00	Gatton Student Center	Reception and Dinner, Gatton Student Center
19:00 to 20:00	Gatton Student Center	Dinner Keynote - Elena Manresa (NYU), Gatton Student Center

November 2, 2024

Time	Location	Event
08:00 to 08:20	Woodward Hall	Registration and Continental Breakfast

08:20 to 10:00	see below	Parallel Session 3
10:00 to 10:20	Woodward Hall	Coffee Break
10:20 to 12:00	see below	Parallel Session 4
12:00 to 01:00	Woodward Hall	Lunch
13:00 to 14:40	see below	Parallel Session 5
15:00 to 16:40	see below	Parallel Session 6

Program Notes and Index of Sessions

Parallel Session 1
Locations: click on each session to see location
November 1, 2024 13:00 to 14:40

1A Panel Data I, B&E Room 235
1B Peer Effects and Networks I, B&E Room 257
1C Machine Learning I, B&E Room 265
1D Quantile and Distribution Regression, B&E Room 271
1E Applied Macroeconomics I, B&E Room 291
1F Commodity Prices, B&E Room 233

Parallel Session 2
Locations: click on each session to see location
November 1, 2024 15:00 to 16:40

2A Treatment Effects, B&E Room 233
2B Applied Microeconometrics I, B&E Room 235
2C Inflation, B&E Room 257
2D Causal Inference I, B&E Room 265
2E Peer Effects and Networks II, B&E Room 271
2F Forecasting, B&E Room 291

Dinner Keynote - Elena Manresa (NYU)
Location: Gatton Student Center
November 1, 2024 19:00 to 20:00

Parallel Session 3
Locations: click on each session to see location
November 2, 2024 08:20 to 10:00

3A Applied Microeconometrics II, B&E Room 291
3B VARs and Local Projections, B&E Room 233
3C Instrumental Variables and Treatment Effects, B&E Room 235
3D Machine Learning II, B&E Room 257
3E Panel Data II, B&E Room 265
3F Nonparametric Estimation, B&E Room 271
3G Topics in International Macro and Finance, B&E Room 299

Parallel Session 4
Locations: click on each session to see location
November 2, 2024 10:20 to 12:00

4A Monetary Policy, B&E Room 233
4B IO - Identification and Estimation, B&E Room 235
4C Time Series, B&E Room 257
4D Spatial Econometrics, B&E Room 265
4E Theory: Cross-Section/Panel, B&E Room 271
4F Applied Macroeconomics II, B&E Room 291
4G Environmental Impacts, B&E Room 299

Parallel Session 5
Locations: click on each session to see location
November 2, 2024 13:00 to 14:40

5A Applied Microeconometrics III, B&E Room 233
5B VARs and Applications in Macroeconomics, B&E Room 235
5C Forecasting with Factor models and ML Methods, B&E Room 257
5D Theory: Cross-Section/Panel II, B&E Room 265
5E Topics in international Macroeconomics, B&E Room 271
5F Topics in Microeconometrics, B&E Room 291

Parallel Session 6
Locations: click on each session to see location
November 2, 2024 15:00 to 16:40

6A Topics in Applied Microeconometrics, B&E Room 233
6B Factor Models, B&E Room 235
6C Risk and Uncertainty, B&E Room 257
6D Topics in Applied Economics, B&E Room 299

Summary of All Sessions

Click here for an index of all participants

#	Date/Time	Type	Title/Location	Papers
1	November 1, 2024 13:00-14:40	contributed	1A Panel Data I Location: B&E Room 235	3
2	November 1, 2024 13:00-14:40	contributed	1B Peer Effects and Networks I Location: B&E Room 257	3
3	November 1, 2024 13:00-14:40	contributed	1C Machine Learning I Location: B&E Room 265	4
4	November 1, 2024 13:00-14:40	contributed	1D Quantile and Distribution Regression Location: B&E Room 271	4
5	November 1, 2024 13:00-14:40	contributed	1E Applied Macroeconomics I Location: B&E Room 291	4
6	November 1, 2024 13:00-14:40	contributed	1F Commodity Prices Location: B&E Room 233	4
7	November 1, 2024 15:00-16:40	contributed	2A Treatment Effects Location: B&E Room 233	4
8	November 1, 2024 15:00-16:40	contributed	2B Applied Microeconometrics I Location: B&E Room 235	4
9	November 1, 2024 15:00-16:40	contributed	2C Inflation Location: B&E Room 257	3
10	November 1, 2024 15:00-16:40	contributed	2D Causal Inference I Location: B&E Room 265	4
11	November 1, 2024 15:00-16:40	contributed	2E Peer Effects and Networks II Location: B&E Room 271	4
12	November 1, 2024 15:00-16:40	contributed	2F Forecasting Location: B&E Room 291	4
13	November 2, 2024 8:20-10:00	contributed	3A Applied Microeconometrics II Location: B&E Room 291	4
14	November 2, 2024 8:20-10:00	contributed	3B VARs and Local Projections Location: B&E Room 233	4

15	November 2, 2024 8:20-10:00	contributed	3C Instrumental Variables and Treatment Effects Location: B&E Room 235	4
16	November 2, 2024 8:20-10:00	contributed	3D Machine Learning II Location: B&E Room 257	3
17	November 2, 2024 8:20-10:00	contributed	3E Panel Data II Location: B&E Room 265	4
18	November 2, 2024 8:20-10:00	contributed	3F Nonparametric Estimation Location: B&E Room 271	4
19	November 2, 2024 8:20-10:00	contributed	3G Topics in International Macro and Finance Location: B&E Room 299	4
20	November 2, 2024 10:20-12:00	contributed	4A Monetary Policy Location: B&E Room 233	3
21	November 2, 2024 10:20-12:00	contributed	4B IO - Identification and Estimation Location: B&E Room 235	4
22	November 2, 2024 10:20-12:00	contributed	4C Time Series Location: B&E Room 257	3
23	November 2, 2024 10:20-12:00	contributed	4D Spatial Econometrics Location: B&E Room 265	4
24	November 2, 2024 10:20-12:00	contributed	4E Theory: Cross-Section/Panel Location: B&E Room 271	4
25	November 2, 2024 10:20-12:00	contributed	4F Applied Macroeconomics II Location: B&E Room 291	4
26	November 2, 2024 10:20-12:00	contributed	4G Environmental Impacts Location: B&E Room 299	4
27	November 2, 2024 13:00-14:40	contributed	5A Applied Microeconometrics III Location: B&E Room 233	4
28	November 2, 2024 13:00-14:40	contributed	5B VARs and Applications in Macroeconomics Location: B&E Room 235	4
29	November 2, 2024 13:00-14:40	contributed	5C Forecasting with Factor models and ML Methods Location: B&E Room 257	4
30	November 2, 2024 13:00-14:40	contributed	5D Theory: Cross-Section/Panel II Location: B&E Room 265	4
31	November 2, 2024 13:00-14:40	contributed	5E Topics in international Macroeconomics	4

			Location: B&E Room 271	
32	November 2, 2024 13:00-14:40	contributed	5F Topics in Microeconometrics Location: B&E Room 291	4
33	November 2, 2024 15:00-16:40	contributed	6A Topics in Applied Microeconometrics Location: B&E Room 233	4
34	November 2, 2024 15:00-16:40	contributed	6B Factor Models Location: B&E Room 235	4
35	November 2, 2024 15:00-16:40	contributed	6C Risk and Uncertainty Location: B&E Room 257	3
36	November 2, 2024 15:00-16:40	contributed	6D Topics in Applied Economics Location: B&E Room 299	4

36 sessions, 137 papers, and 0 presentations with no associated papers

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Midwest Econometrics Group Meetings 2024

Detailed List of Sessions

Session 1: 1A Panel Data I
November 1, 2024 13:00 to 14:40
Location: B&E Room 235

Session Chair: Nicholas Brown, Florida State University
Session type: contributed

Identification of Non-Additive Fixed Effects Models: Is the Return to Teacher Quality Homogeneous?
presented by: Nese Yildiz, University of Rochester

Covariate-Assisted Estimation of Grouped Panel Data Models
presented by: Oriol Gonzalez-Casasus, University of Pennsylvania

More Efficient Estimation of Multiplicative Panel Data Models in the Presence of Serial Correlation
presented by: Nicholas Brown, Florida State University

Session 2: 1B Peer Effects and Networks I
November 1, 2024 13:00 to 14:40

Location: B&E Room 257

Session Chair: Ruli Xiao, Indiana University
Session type: contributed

A Structural Model of Business Card Exchange Networks
presented by: Angelo Mele, Johns Hopkins University

Network Structures and Economic Behaviors
presented by: Xu Lin, Virginia Tech

Peer Effects in Consideration and Preferences
presented by: Ruli Xiao, Indiana University

Session 3: 1C Machine Learning I
November 1, 2024 13:00 to 14:40
Location: B&E Room 265

Session Chair: Xiaofeng Shao, University of Illinois at Urbana-Champaign
Session type: contributed

Joint Probability Estimation of Many Binary Outcomes via Localized Adversarial Lasso
presented by: Yan Chen, Duke University

Uniform Inference in High-Dimensional Threshold Regression Models
presented by: Jiatong Li, Vanderbilt University

Debiased Machine Learning when Nuisance Parameters Appear in Indicator Functions
presented by: Gyungbae Park, Brown University

Dimension Agnostic Change Point Detection
presented by: Xiaofeng Shao, University of Illinois at Urbana-Champaign

Session 4: 1D Quantile and Distribution Regression
November 1, 2024 13:00 to 14:40
Location: B&E Room 271

Session Chair: Thomas Parker, University of Waterloo
Session type: contributed

Distribution Regression with Censored Selection
presented by: Seoyun Hong, Boston University

Doubly-Robust Quantile Treatment Effects with Staggered Interventions
presented by: Benjamin Miller, U.S. Securities and Exchange Commission

Factor-based quantile forecasting with textual data
presented by: Luiz Lima, The University of Tennessee

Wild Bootstrap Inference for Panel Data Quantile Regression with Dependent Data
presented by: Thomas Parker, University of Waterloo

Session 5: 1E Applied Macroeconomics I
November 1, 2024 13:00 to 14:40
Location: B&E Room 291

Session Chair: Eiji Goto, University of Missouri-St. Louis
Session type: contributed

Conditional Moment Restriction Approach for Panel Data: Revisiting the Democracy-Growth Relationship
presented by: Xiaolin Sun, Monash University

Policy Uncertainty and Foreign Investment: Heterogeneous Impacts on the Mode of Entry
presented by: Ayse Dur, North Carolina State University

The Macroeconomic Volatility Cost of Policy-induced Fluctuations in the Housing Market
presented by: Xiaochun Liu, University of Alabama

Data-Driven Learning about Trend Productivity Growth
presented by: Eiji Goto, University of Missouri-St. Louis

Session 6: 1F Commodity Prices
November 1, 2024 13:00 to 14:40
Location: B&E Room 233

Session Chair: Sandeep Kumar Rangaraju, Weber State University
Session type: contributed

Re-visiting the Relationship Between Oil Prices and Monetary Policy
presented by: Hilde Bjørnland, BI Norwegian Business School

Cracking commodity cycles: uncovering the hidden clock and decoding the drivers
presented by: Mirco Balatti, World Bank

Trends of Relative Commodity prices with Comovements and Structural Changes
presented by: Margie Tieslau, University of North Texas

The Time Varying Effects of Oil News Shocks
presented by: Sandeep Kumar Rangaraju, Weber State University

Session 7: 2A Treatment Effects
November 1, 2024 15:00 to 16:40
Location: B&E Room 233

Session Chair: Kyunghoon Ban, Rochester Institute of Technology
Session type: contributed

Predicting the Distribution of Treatment Effects: A Covariate-Adjustment Approach
presented by: Bruno Fava, Northwestern University

Identifying Local Quantile Treatment Effects With an Invalid ``Instrument''
presented by: Chenyue LIU, University of Toronto

Randomization Inference of Heterogeneous Treatment Effects under Network Interference
presented by: Julius Owusu, University of Bristol

Local Average and Marginal Treatment Effects with a Misclassified Treatment
presented by: Kyunghoon Ban, Rochester Institute of Technology

Session 8: 2B Applied Microeconometrics I
November 1, 2024 15:00 to 16:40
Location: B&E Room 235

Session Chair: Cynthia Yang, Florida State University
Session type: contributed

Heterogeneous Selection of Spillover Channels among U.S. Metropolitan Housing Markets Based on Group LASSO Shrinkage
presented by: Xiaoyan Zhou, Purdue University

Econometric Evaluation of the China-US Trade War Effects
presented by: Jinyan Li, University of Kansas

Scalable Estimation of Multinomial Response Models with Random Consideration Sets
presented by: Kenichi Shimizu, University of Alberta

Does Party Switching Contribute to Neighborhood Political Polarization?
presented by: Cynthia Yang, Florida State University

Session 9: 2C Inflation
November 1, 2024 15:00 to 16:40
Location: B&E Room 257

Session Chair: Francesco Furlanetto, Norges Bank
Session type: contributed

What Can We Learn about Inflation from a Regime Switching Model?
presented by: Shi Qiu, Fudan University

International vulnerability of inflation
presented by: C. Vladimir Rodriguez-Caballero, ITAM.

What Drives the Recent Surge in Inflation? The Historical Decomposition Roller Coaster
presented by: Francesco Furlanetto, Norges Bank

Session 10: 2D Causal Inference I
November 1, 2024 15:00 to 16:40
Location: B&E Room 265

Session Chair: David Kaplan, University of Missouri
Session type: contributed

Better understanding Triple Differences Estimators
presented by: Marcelo Ortiz, Emory University

Spillover Effects with Nonrandom Sample Selection
presented by: Pablo Estrada, Emory University

Unconditional Randomization Tests for Interference
presented by: Liang Zhong, Boston University

Ordinal Decomposition
presented by: David Kaplan, University of Missouri

Session 11: 2E Peer Effects and Networks II
November 1, 2024 15:00 to 16:40
Location: B&E Room 271

Session Chair: Angelo Mele, Johns Hopkins University
Session type: contributed

Inference for Social Interactions in Large Endogenous Networks
presented by: Shuo Qi, Southern Methodist University

Robust Network Targeting with Multiple Nash Equilibria
presented by: Guanyi Wang, University College London

From Friendship Networks to Classroom Dynamics: Leveraging Neural Networks, Instrumental Variable and Genetic Algorithms for Optimal Educational Outcomes
presented by: Lei Wang, Ohio State University

A Strategic Model of Software Dependency Networks
presented by: Angelo Mele, Johns Hopkins University

Session 12: 2F Forecasting
November 1, 2024 15:00 to 16:40
Location: B&E Room 291

Session Chair: Michael McCracken, federal reserve bank of saint louis
Session type: contributed

On the Wisdom of Crowds (of Economists)
presented by: Aaron Mora, University of South Carolina

Transmuting Unequally Spaced Data: A MIDAS Regression Touch to Forecast Real GDP Growth in Brazil
presented by: Julia Ferreira, FGV-EESP

Targeted Transformations for Macroeconomic Forecasting
presented by: Tim Reinicke, ETH Zürich - KOF Swiss Economic Institute

Bootstrapping out-of-sample predictability tests with real-time data
presented by: Michael McCracken, federal reserve bank of saint louis

Session 13: 3A Applied Microeconometrics II
November 2, 2024 8:20 to 10:00
Location: B&E Room 291

Session Chair: N. Kundan Kishor, University of Wisconsin-Milwaukee
Session type: contributed

The Heterogeneous Impacts of the Residential Component of a Training Program: a Semi-Parametric Analysis
presented by: Xintong Wang, Slippery Rock University

Risk Aversion, Occupation Choice, and Earnings Dynamics
presented by: Woosuk Choi, University of Rochester

Will Freeway Removal Revive a City? Evidence from the California Bay Area
presented by: Heejin Kim, Michigan State University

Estimating the Natural Level of Housing Inventory
presented by: N. Kundan Kishor, University of Wisconsin-Milwaukee

Session 14: 3B VARs and Local Projections
November 2, 2024 8:20 to 10:00
Location: B&E Room 233

Session Chair: Elena Pesavento, Emory University
Session type: contributed

Impulse Response Functions in Time Varying VARs: A Clustered Local Projections Approach
presented by: Alessia Scudiero, Emory University

Local Projections Are VAR Predictions of Increasing Order
presented by: Julian Ludwig, Texas Tech University

Local Projections Inference with High-Dimensional Covariates without Sparsity
presented by: Jooyoung Cha, Vanderbilt University

Nonparametric Local Projections
presented by: Elena Pesavento, Emory University

Session 15: 3C Instrumental Variables and Treatment Effects
November 2, 2024 8:20 to 10:00
Location: B&E Room 235

Session Chair: Bertille Antoine, Simon Fraser University
Session type: contributed

Control Function Approach to Multivalued Endogenous Treatment Effects
presented by: Ibrahim Kekec, University of Oklahoma

Robust Identification in Randomized Experiments with Noncompliance
presented by: Huan Wu, University of North Carolina at Chapel Hill

Quantifying the Internal Validity of Weighted Estimands
presented by: Tymon Sloczynski, Brandeis University

Efficient two-sample instrumental variable estimators with change-points and near-weak identification
presented by: Bertille Antoine, Simon Fraser University

Session 16: 3D Machine Learning II
November 2, 2024 8:20 to 10:00
Location: B&E Room 257

Session Chair: Suyong Song, University of Iowa
Session type: contributed

Penalizing Final Split of Classification Tree for Fine-tuning Subpopulation Target in Policy Making
presented by: Zhenbang Jiao, Ohio State University

Balancing Flexibility and Interpretability: A Conditional Linear Model Estimation via Random Forest presented by: Marcelo Madeiros, University of Illinois, Urbana-Champaign

Double/Debiased CoCoLASSO of Treatment Effects with Mismeasured High-Dimensional Control Variables
presented by: Suyong Song, University of Iowa

Session 17: 3E Panel Data II
November 2, 2024 8:20 to 10:00
Location: B&E Room 265

Session Chair: Grigory Franguridi, University of Southern California
Session type: contributed

Simple Treatment Effect Estimation In Fixed-T Panels With Interactive Fixed Effects
presented by: Kyle Butts, University of Arkansas

A Simple Interactive Fixed Effects Estimator for Short Panels
presented by: Ben Williams, The George Washington University

Functional-Coefficient Panel Model With State-Varying Loadings
presented by: Jimin Shin, The University of Kansas

Estimation and inference in panel models with attrition and refreshment
presented by: Grigory Franguridi, University of Southern California

Session 18: 3F Nonparametric Estimation
November 2, 2024 8:20 to 10:00
Location: B&E Room 271

Session Chair: Daniel Henderson, University of Alabama
Session type: contributed

Statistical Properties of Deep Neural Networks with Dependent Data
presented by: Chad Brown, University of Colorado Boulder

Nonparametric estimation of structural equation under conditional heteroscedasticity
presented by: Yong Ju Lee, Ashland University

Two-Sample Instrumental Variable Estimation of Nonparametric Models
presented by: Yujin Kwon, University of Texas at Austin

Labor Income Tax Shocks and Corporate R&D
presented by: Daniel Henderson, University of Alabama

Session 19: 3G Topics in International Macro and Finance
November 2, 2024 8:20 to 10:00

Location: B&E Room 299

Session Chair: Huachen Li, Kenyon College
Session type: contributed

Does market bias interact with intangible asset disclosure in creating firm value?
presented by: Madhumathi Rajendran, Indian Institute of Technology, Madras

The Effect of the Disagreement between Short Selling and Share Repurchase on the Dispersion of Investors' Views: Evidence from CARES Act
presented by: Ruixin Yang, Rutgers University

Inequality Constrained Output Gap
presented by: Vasja Sivec, Statec Research

Time-Varying Loan Puzzles
presented by: Huachen Li, Kenyon College

Session 20: 4A Monetary Policy
November 2, 2024 10:20 to 12:00
Location: B&E Room 233

Session Chair: Liang Hu, Wayne State University
Session type: contributed

Importance of the Information Channel of Monetary Policy in Uncertain Times
presented by: Yeon Jik Lee, Texas A&M University

Unemployment and the State-Dependent Effects of Monetary Policy
presented by: Eva Janssens, University of Michigan

Testing Monetary Neutrality: A Reappraisal of the Evidence
presented by: Liang Hu, Wayne State University

Session 21: 4B IO - Identification and Estimation
November 2, 2024 10:20 to 12:00
Location: B&E Room 235

Session Chair: Jason Blevins, The Ohio State University
Session type: contributed

Differentiated Products with Endogenous Choice Sets
presented by: Jaeyeon Kim, New York University

Model-Adaptive Approach to Dynamic Discrete Choice Models with Large State Spaces presented by: Ertian Chen, University College London

Estimation of Dynamic Games with Sequential Actions: Deposit Market Competition with Entry and Menu Choice
presented by: Jangsu Yoon, University of Wisconsin-Milwaukee

Identification and Estimation of Continuous Time Dynamic Discrete Choice Games
presented by: Jason Blevins, The Ohio State University

Session 22: 4C Time Series
November 2, 2024 10:20 to 12:00
Location: B&E Room 257

Session Chair: Irina Panovska, University of Texas at Dallas
Session type: contributed

Change-Point Detection for Object-valued Time Series
presented by: Yi Zhang, University of Illinois Urbana-Champaign

An Improved Procedure for Retrospectively Dating the Emergence and Collapse of Bubbles
presented by: Linh Nguyen, Purdue University

Weak Identification, the Pile-Up Problem, and Finite-Sample Inference for ARMA Models
presented by: Irina Panovska, University of Texas at Dallas

Session 23: 4D Spatial Econometrics
November 2, 2024 10:20 to 12:00
Location: B&E Room 265

Session Chair: Abhimanyu Gupta, University of Essex
Session type: contributed

Specification and Estimation of Spatial Interaction Models for Nonnegative Origin-Destination Flows
presented by: Jieun Lee, Emory University

Spatial Regression with Analytic Weighting Functions
presented by: Robert Daniel, Ohio State University

Testing spatial interactions in the presence of dominant units
presented by: Shi Ryoung Chang, The Ohio State University

Testing linearity of spatial interaction functions
presented by: Abhimanyu Gupta, University of Essex

Session 24: 4E Theory: Cross-Section/Panel
November 2, 2024 10:20 to 12:00
Location: B&E Room 271

Session Chair: Yuya Sasaki, Vanderbilt University
Session type: contributed

Doubly Robust Estimators with Weak Overlap
presented by: Yukun Ma, University of Rochester

Tuning-free Estimation of Latent Group Structures in Panel Data
presented by: Ruiqi Liu, Texas Tech University

Inference in High-Dimensional Panel Models: Two-Way Dependence and Unobserved Heterogeneity
presented by: Kaicheng Chen, Michigan State University

On the Inconsistency of Cluster-Robust Inference and How Subsampling Can Fix It
presented by: Yuya Sasaki, Vanderbilt University

Session 25: 4F Applied Macroeconomics II
November 2, 2024 10:20 to 12:00
Location: B&E Room 291

Session Chair: Aicha Kharazi, University of Exeter
Session type: contributed

Policy Rule Regressions with Survey Data
presented by: Fei Tan, Saint Louis University

Declining Teen Employment: Causes and Consequences
presented by: Alex Wurdinger, University of Minnesota

Democracy does cause growth, at times
presented by: Saeed Khodaverdian, University of Hamburg

Unlocking Greater Resource Recovery and Productivity in the UK Production Network
presented by: Aicha Kharazi, University of Exeter

Session 26: 4G Environmental Impacts
November 2, 2024 10:20 to 12:00
Location: B&E Room 299

Session Chair: J. Isaac Miller, University of Missouri
Session type: contributed

IMPACT OF CLIMATIC SHOCKS ON LAND PRODUCTIVITY: EVIDENCE FROM DISTRICT-LEVEL AGRICULTURAL DATA OF BANGLADESH
presented by: Gautam Biswas, Southern Illinois University Carbondale

Shadows in the Sunlight: Do Solar Power's Benefits Shine Equally on Everyone?
presented by: Huiqi Zhuang, INDIANA UNIVERSITY BLOOMINGTON

Estimating the Impact of El Niño Temperature Shocks on Electricity Consumption
presented by: Fangyu Zhong, University of Missouri

Polar Amplification Helps Forecast Northern Temperature Anomalies
presented by: J. Isaac Miller, University of Missouri

Session 27: 5A Applied Microeconometrics III
November 2, 2024 13:00 to 14:40
Location: B&E Room 233

Session Chair: Daniel Kebede, Colgate University
Session type: contributed

Large Dimensional Models for Analyzing Familial Influences on Intergenerational Mobility: Exploring Interactions Between Income and Family Structure Trajectories and Beyond
presented by: Bo Hu, Indiana University

Estimating time-variation in matching efficiency and match elasticity for the US labor market
presented by: Prajyna barua, university of texas dallas

Returns to Education in Bangladesh: Heterogeneities, Distribution of Education, and Functional Forms
presented by: Shoumi Mustafa, Department of Medicaid, Ohio

Public Policy, Political Polarization, and Promotions: A Study in Localized Diffusion of Public Policy Initiatives
presented by: Daniel Kebede, Colgate University

Session 28: 5B VARs and Applications in Macroeconomics
November 2, 2024 13:00 to 14:40
Location: B&E Room 235

Session Chair: Dennis Jansen, Texas A&M University
Session type: contributed

(Re-)Connecting Inflation and the Labor Market: A Tale of Two Curves
presented by: Hie Joo Ahn, Federal Reserve Board

Reduced-Rank Envelope Vector Autoregressive Model presented by: Seyed Yaser Samadi, Southern Illinois University Carbondale

Structurally Interpreting Misspecified Long-run Recursive Vector Autoregressions
presented by: John Keating, University of Kansas

A New Approach to Using Sign Restrictions for Identifying Market Models
presented by: Dennis Jansen, Texas A&M University

Session 29: 5C Forecasting with Factor models and ML Methods
November 2, 2024 13:00 to 14:40
Location: B&E Room 257

Session Chair: Arabinda Basistha, West Virginia University
Session type: contributed

Forecasting economic time series using supervised factors and idiosyncratic elements
presented by: Daanish Padha, University of California, Riverside

Forecasting Cryptocurrency Returns with a Sparse Dynamic Factor Model
presented by: Tatsuma Wada, Keio University

Kernel Three Pass Regression Filter
presented by: Rajveer Jat, University of California Riverside

Estimates of Quarterly and Monthly Episodes of Global Recessions: Evidence from a Markov-switching Dynamic Factor Model
presented by: Arabinda Basistha, West Virginia University

Session 30: 5D Theory: Cross-Section/Panel II
November 2, 2024 13:00 to 14:40
Location: B&E Room 265

Session Chair: Andrii Babii, UNC-Chapel Hill
Session type: contributed

Prediction Intervals of Panel Data Approach for Programme Evaluation
presented by: Qiankun Zhou, Louisiana State University

A Test for Convergence Horizon
presented by: Yong Bao, Purdue University

CLustering for Multi-Dimensional Heterogeneity with an Application to Production Function Estimation
presented by: Peng Shao, Auburn University

Functional partial least-squares: optimal rates and adaptation presented by: Andrii Babii, UNC-Chapel Hill

Session 31: 5E Topics in international Macroeconomics
November 2, 2024 13:00 to 14:40
Location: B&E Room 271

Session Chair: Shahnaz Parsaeian, University of Kansas
Session type: contributed

Inflationary Supply Chain Disruptions: Time-Varying and Cross-Country Evidence
presented by: Sebastian Laumer, University of North Carolina, Greensboro

Decomposition of Consumer Sentiment and the Effects of its Cyclical Component
presented by: Azharul Islam, University of Texas at Dallas

Gains from trade boom, public goods provision and regional inequality
presented by: Hundanol Kebede, Southern illinois university carb

Latent Group Structures and Sparsity Analysis in High Dimensional Panel MIDAS Models
presented by: Shahnaz Parsaeian, University of Kansas

Session 32: 5F Topics in Microeconometrics
November 2, 2024 13:00 to 14:40
Location: B&E Room 291

Session Chair: John Gardner, University of Mississippi
Session type: contributed

Testing for and Evaluating the Extent of Selective Reporting
presented by: Nikolay Kudrin, Queen's University

Causal Interpretation of Least Square Estimand under Model- and Design-Based Specification
presented by: Fangzhou Yu, University of New South Wales

Discrete-time Hazard Models for Non-repeated Events: a Generalized Correlated Random Effects Approach
presented by: Hyunseok Jung, University of Arkansas

One-stage robust difference-in-differences regression
presented by: John Gardner, University of Mississippi

Session 33: 6A Topics in Applied Microeconometrics
November 2, 2024 15:00 to 16:40
Location: B&E Room 233

Session Chair: Xiaoxiao Li, Villanova University

Session type: contributed

Trust Thy Neighbor? Uncovering the Structure of the Real Estate Market
presented by: Hui Xiao, Saint Mary's University

Testing A Hypothesis With Multiple Statistics: A Copula Based Approach
presented by: Gary Cornwall, Bureau of Economic Analysis

Flavorants and Addiction: An Empirical Analysis of Cigarette Bans and Taxation
presented by: Colin Reinhardt, University of California, Irvine

Ability Bias, Human Capital, or Sheepskin Effects? A Factor Model-Based Decomposition of the Returns to Schooling
presented by: Xiaoxiao Li, Villanova University

Session 34: 6B Factor Models
November 2, 2024 15:00 to 16:40
Location: B&E Room 235

Session Chair: Ali Mehrabani, University of Kansas
Session type: contributed

Functional Factor Model with Tensor Structure
presented by: Sangmyung Ha, Indiana University

Time-varying Factor-augmented Regression Model for High-dimensional Data
presented by: Wei Liu, Louisiana State University

Economic Uncertainty and Inequality : Evidence from Monthly US Data
presented by: Yoonhyok Choi, Seoul National University

Identifying Latent Group Structures in Spatial Panel Models with Common Shocks
presented by: Ali Mehrabani, University of Kansas

Session 35: 6C Risk and Uncertainty
November 2, 2024 15:00 to 16:40
Location: B&E Room 257

Session Chair: Torben Andersen, Kellogg School, Northwestern University
Session type: contributed

Insurance, redistribution, and the inequality of lifetime income
presented by: Victoria Prowse, Purdue University

Effects of monetary policy on household expectations: The role of investing households presented by: Taewon Hwang, Texas A&M University

The Granular Origins of Tail Dispersion Risk
presented by: Torben Andersen, Kellogg School, Northwestern University

Session 36: 6D Topics in Applied Economics
November 2, 2024 15:00 to 16:40
Location: B&E Room 299

Session Chair: Jieun Lee, Emory University
Session type: contributed

The Invisible Host: Race and Identifiability of Hosts on Airbnb
presented by: A. R. Shariq Mohammed, Northeastern University

GPT takes the SAT: Tracing changes in Test Difficulty and Students' Math Performance
presented by: Vikram Suresh, University of Cincinnati

Economic crisis and country-level heterogeneity in gender gaps: Does pre-existing inequality matter?
presented by: Adeola Oyenubi, University of the Witwatersrand

Heterogeneous Treatment Effects of Intensive Blood Pressure Control on Major Adverse Cardiovascular Events in Nondiabetic Patients
presented by: Jieun Lee, Emory University

36 sessions, 137 papers, and 0 presentations with no associated papers

Index of Participants

Legend: C=chair, P=Presenter, D=Discussant

#	Participant	Roles in Conference
1	Ahn, Hie Joo	P28 November 2, 2024 13:00 to 14:40 5B VARs and Applications in Macroeconomics
2	Andersen, Torben	P35 November 2, 2024 15:00 to 16:40 6C Risk and Uncertainty C35 November 2, 2024 15:00 to 16:40 6C Risk and Uncertainty
3	Antoine, Bertille	P15 November 2, 2024 08:20 to 10:00 3C Instrumental Variables and Treatment Effects C15 November 2, 2024 08:20 to 10:00 3C Instrumental Variables and Treatment Effects
4	Babii, Andrii	P30 November 2, 2024 13:00 to 14:40 5D Theory: Cross-Section/Panel II C30 November 2, 2024 13:00 to 14:40 5D Theory: Cross-Section/Panel II
5	Balatti, Mirco	P6 November 1, 2024 13:00 to 14:40 1F Commodity Prices
6	Ban, Kyunghoon	P7 November 1, 2024 15:00 to 16:40 2A Treatment Effects C7 November 1, 2024 15:00 to 16:40 2A Treatment Effects

7	Bao, Yong	P30 November 2, 2024 13:00 to 14:40 5D Theory: Cross-Section/Panel II
8	barua, Prajyna	P27 November 2, 2024 13:00 to 14:40 5A Applied Microeconometrics III
9	Basistha, Arabinda	P29 November 2, 2024 13:00 to 14:40 5C Forecasting with Factor models and ML Methods C29 November 2, 2024 13:00 to 14:40 5C Forecasting with Factor models and ML Methods
10	Biswas, Gautam	P26 November 2, 2024 10:20 to 12:00 4G Environmental Impacts
11	Bjørnland, Hilde	P6 November 1, 2024 13:00 to 14:40 1F Commodity Prices
12	Blevins, Jason	P21 November 2, 2024 10:20 to 12:00 4B IO - Identification and Estimation C21 November 2, 2024 10:20 to 12:00 4B IO - Identification and Estimation
13	Brown, Chad	P18 November 2, 2024 08:20 to 10:00 3F Nonparametric Estimation
14	Brown, Nicholas	P1 November 1, 2024 13:00 to 14:40 1A Panel Data I C1 November 1, 2024 13:00 to 14:40 1A Panel Data I
15	Butts, Kyle	P17 November 2, 2024 08:20 to 10:00 3E Panel Data II
16	Cha, Jooyoung	P14 November 2, 2024 08:20 to 10:00 3B VARs and Local Projections
17	Chang, Shi Ryoung	P23 November 2, 2024 10:20 to 12:00 4D Spatial Econometrics
18	Chen, Yan	P3 November 1, 2024 13:00 to 14:40 1C Machine Learning I
19	Chen, Ertian	P21 November 2, 2024 10:20 to 12:00 4B IO - Identification and Estimation
20	Chen, Kaicheng	P24 November 2, 2024 10:20 to 12:00 4E Theory: Cross-Section/Panel
21	Choi, Yoonhyok	P34 November 2, 2024 15:00 to 16:40 6B Factor Models
22	Choi, Woosuk	P13 November 2, 2024 08:20 to 10:00 3A Applied Microeconometrics II
23	Cornwall, Gary	P33 November 2, 2024 15:00 to 16:40 6A Topics in Applied Microeconometrics
24	Daniel, Robert	P23 November 2, 2024 10:20 to 12:00 4D Spatial Econometrics
25	Dur, Ayse	P5 November 1, 2024 13:00 to 14:40 1E Applied Macroeconomics I
26	Estrada, Pablo	P10 November 1, 2024 15:00 to 16:40 2D Causal Inference I
27	Fava, Bruno	P7 November 1, 2024 15:00 to 16:40 2A Treatment Effects
28	Ferreira, Julia	P12 November 1, 2024 15:00 to 16:40 2F Forecasting
29	Franguridi, Grigory	P17 November 2, 2024 08:20 to 10:00 3E Panel Data II C17 November 2, 2024 08:20 to 10:00 3E Panel Data II
30	Furlanetto, Francesco	P9 November 1, 2024 15:00 to 16:40 2C Inflation C9 November 1, 2024 15:00 to 16:40 2C Inflation
31	Gardner, John	P32 November 2, 2024 13:00 to 14:40 5F Topics in Microeconometrics C32 November 2, 2024 13:00 to 14:40 5F Topics in Microeconometrics

32	Gonzalez-Casasus, Oriol	P1 November 1, 2024 13:00 to 14:40 1A Panel Data I
33	Goto, Eiji	P5 November 1, 2024 13:00 to 14:40 1E Applied Macroeconomics I C5 November 1, 2024 13:00 to 14:40 1E Applied Macroeconomics I
34	Gupta, Abhimanyu	P23 November 2, 2024 10:20 to 12:00 4D Spatial Econometrics C23 November 2, 2024 10:20 to 12:00 4D Spatial Econometrics
35	Ha, Sangmyung	P34 November 2, 2024 15:00 to 16:40 6B Factor Models
36	Henderson, Daniel	P18 November 2, 2024 08:20 to 10:00 3F Nonparametric Estimation C18 November 2, 2024 08:20 to 10:00 3F Nonparametric Estimation
37	Hong, Seoyun	P4 November 1, 2024 13:00 to 14:40 1D Quantile and Distribution Regression
38	Hu, Liang	P20 November 2, 2024 10:20 to 12:00 4A Monetary Policy C20 November 2, 2024 10:20 to 12:00 4A Monetary Policy
39	Hu, Bo	P27 November 2, 2024 13:00 to 14:40 5A Applied Microeconometrics III
40	Hwang, Taewon	P35 November 2, 2024 15:00 to 16:40 6C Risk and Uncertainty
41	Islam, Azharul	P31 November 2, 2024 13:00 to 14:40 5E Topics in international Macroeconomics
42	Jansen, Dennis	P28 November 2, 2024 13:00 to 14:40 5B VARs and Applications in Macroeconomics C28 November 2, 2024 13:00 to 14:40 5B VARs and Applications in Macroeconomics
43	Janssens, Eva	P20 November 2, 2024 10:20 to 12:00 4A Monetary Policy
44	Jat, Rajveer	P29 November 2, 2024 13:00 to 14:40 5C Forecasting with Factor models and ML Methods
45	Jiao, Zhenbang	P16 November 2, 2024 08:20 to 10:00 3D Machine Learning II
46	Jung, Hyunseok	P32 November 2, 2024 13:00 to 14:40 5F Topics in Microeconometrics
47	Kaplan, David	P10 November 1, 2024 15:00 to 16:40 2D Causal Inference I C10 November 1, 2024 15:00 to 16:40 2D Causal Inference I
48	Keating, John	P28 November 2, 2024 13:00 to 14:40 5B VARs and Applications in Macroeconomics
49	Kebede, Hundanol	P31 November 2, 2024 13:00 to 14:40 5E Topics in international Macroeconomics
50	Kebede, Daniel	P27 November 2, 2024 13:00 to 14:40 5A Applied Microeconometrics III C27 November 2, 2024 13:00 to 14:40 5A Applied Microeconometrics III
51	Kekec, Ibrahim	P15 November 2, 2024 08:20 to 10:00 3C Instrumental Variables and Treatment Effects
52	Kharazi, Aicha	P25 November 2, 2024 10:20 to 12:00 4F Applied Macroeconomics II C25 November 2, 2024 10:20 to 12:00 4F Applied Macroeconomics II

53	Khodaverdian, Saeed	P25 November 2, 2024 10:20 to 12:00 4F Applied Macroeconomics II
54	Kim, Jaeyeon	P21 November 2, 2024 10:20 to 12:00 4B IO - Identification and Estimation
55	Kim, Heejin	P13 November 2, 2024 08:20 to 10:00 3A Applied Microeconometrics II
56	Kishor, N. Kundan	P13 November 2, 2024 08:20 to 10:00 3A Applied Microeconometrics II C13 November 2, 2024 08:20 to 10:00 3A Applied Microeconometrics II
57	Kudrin, Nikolay	P32 November 2, 2024 13:00 to 14:40 5F Topics in Microeconometrics
58	Kwon, Yujin	P18 November 2, 2024 08:20 to 10:00 3F Nonparametric Estimation
59	Laumer, Sebastian	P31 November 2, 2024 13:00 to 14:40 5E Topics in international Macroeconomics
60	Lee, Jieun	P23 November 2, 2024 10:20 to 12:00 4D Spatial Econometrics P36 November 2, 2024 15:00 to 16:40 6D Topics in Applied Economics C36 November 2, 2024 15:00 to 16:40 6D Topics in Applied Economics
61	Lee, Yeon Jik	P20 November 2, 2024 10:20 to 12:00 4A Monetary Policy
62	Lee, Yong Ju	P18 November 2, 2024 08:20 to 10:00 3F Nonparametric Estimation
63	Li, Jinyan	P8 November 1, 2024 15:00 to 16:40 2B Applied Microeconometrics I
64	Li, Huachen	P19 November 2, 2024 08:20 to 10:00 3G Topics in International Macro and Finance C19 November 2, 2024 08:20 to 10:00 3G Topics in International Macro and Finance
65	Li, Xiaoxiao	P33 November 2, 2024 15:00 to 16:40 6A Topics in Applied Microeconometrics C33 November 2, 2024 15:00 to 16:40 6A Topics in Applied Microeconometrics
66	Li, Jiatong	P3 November 1, 2024 13:00 to 14:40 1C Machine Learning I
67	Lima, Luiz	P4 November 1, 2024 13:00 to 14:40 1D Quantile and Distribution Regression
68	Lin, Xu	P2 November 1, 2024 13:00 to 14:40 1B Peer Effects and Networks I
69	Liu, Xiaochun	P5 November 1, 2024 13:00 to 14:40 1E Applied Macroeconomics I
70	Liu, Wei	P34 November 2, 2024 15:00 to 16:40 6B Factor Models
71	Liu, Ruiqi	P24 November 2, 2024 10:20 to 12:00 4E Theory: Cross-Section/Panel
72	LIU, Chenyue	P7 November 1, 2024 15:00 to 16:40 2A Treatment Effects
73	Ludwig, Julian	P14 November 2, 2024 08:20 to 10:00 3B VARs and Local Projections

74	Ma, Yukun	P24 November 2, 2024 10:20 to 12:00 4E Theory: Cross-Section/Panel
75	Madeiros, Marcelo	P16 November 2, 2024 08:20 to 10:00 3D Machine Learning II
76	McCracken, Michael	P12 November 1, 2024 15:00 to 16:40 2F Forecasting C12 November 1, 2024 15:00 to 16:40 2F Forecasting
77	Mehrabani, Ali	P34 November 2, 2024 15:00 to 16:40 6B Factor Models C34 November 2, 2024 15:00 to 16:40 6B Factor Models
78	Mele, Angelo	P2 November 1, 2024 13:00 to 14:40 1B Peer Effects and Networks I P11 November 1, 2024 15:00 to 16:40 2E Peer Effects and Networks II C11 November 1, 2024 15:00 to 16:40 2E Peer Effects and Networks II
79	Miller, J. Isaac	P26 November 2, 2024 10:20 to 12:00 4G Environmental Impacts C26 November 2, 2024 10:20 to 12:00 4G Environmental Impacts
80	Miller, Benjamin	P4 November 1, 2024 13:00 to 14:40 1D Quantile and Distribution Regression
81	Mohammed, A. R. Shariq	P36 November 2, 2024 15:00 to 16:40 6D Topics in Applied Economics
82	Mora, Aaron	P12 November 1, 2024 15:00 to 16:40 2F Forecasting
83	Mustafa, Shoumi	P27 November 2, 2024 13:00 to 14:40 5A Applied Microeconometrics III
84	Nguyen, Linh	P22 November 2, 2024 10:20 to 12:00 4C Time Series
85	Ortiz, Marcelo	P10 November 1, 2024 15:00 to 16:40 2D Causal Inference I
86	Owusu, Julius	P7 November 1, 2024 15:00 to 16:40 2A Treatment Effects
87	Oyenubi, Adeola	P36 November 2, 2024 15:00 to 16:40 6D Topics in Applied Economics
88	Padha, Daanish	P29 November 2, 2024 13:00 to 14:40 5C Forecasting with Factor models and ML Methods
89	Panovska, Irina	P22 November 2, 2024 10:20 to 12:00 4C Time Series C22 November 2, 2024 10:20 to 12:00 4C Time Series
90	Park, Gyungbae	P3 November 1, 2024 13:00 to 14:40 1C Machine Learning I
91	Parker, Thomas	P4 November 1, 2024 13:00 to 14:40 1D Quantile and Distribution Regression C4 November 1, 2024 13:00 to 14:40 1D Quantile and Distribution Regression
92	Parsaeian, Shahnaz	P31 November 2, 2024 13:00 to 14:40 5E Topics in international Macroeconomics C31 November 2, 2024 13:00 to 14:40 5E Topics in international Macroeconomics
93	Pesavento, Elena	P14 November 2, 2024 08:20 to 10:00 3B VARs and Local Projections C14 November 2, 2024 08:20 to 10:00 3B VARs and Local Projections
94	Prowse, Victoria	P35 November 2, 2024 15:00 to 16:40 6C Risk and Uncertainty
95	Qi, Shuo	P11 November 1, 2024 15:00 to 16:40 2E Peer Effects and Networks II

96	Qiu, Shi	P9 November 1, 2024 15:00 to 16:40 2C Inflation
97	Rajendran, Madhumathi	P19 November 2, 2024 08:20 to 10:00 3G Topics in International Macro and Finance
98	Rangaraju, Sandeep Kumar	P6 November 1, 2024 13:00 to 14:40 1F Commodity Prices C6 November 1, 2024 13:00 to 14:40 1F Commodity Prices
99	Reinhardt, Colin	P33 November 2, 2024 15:00 to 16:40 6A Topics in Applied Microeconometrics
100	Reinicke, Tim	P12 November 1, 2024 15:00 to 16:40 2F Forecasting
101	Rodriguez-Caballero, C. Vladimir	P9 November 1, 2024 15:00 to 16:40 2C Inflation
102	Samadi, Seyed Yaser	P28 November 2, 2024 13:00 to 14:40 5B VARs and Applications in Macroeconomics
103	Sasaki, Yuya	P24 November 2, 2024 10:20 to 12:00 4E Theory: Cross-Section/Panel C24 November 2, 2024 10:20 to 12:00 4E Theory: Cross-Section/Panel
104	Scudiero, Alessia	P14 November 2, 2024 08:20 to 10:00 3B VARs and Local Projections
105	Shao, Peng	P30 November 2, 2024 13:00 to 14:40 5D Theory: Cross-Section/Panel II
106	Shao, Xiaofeng	P3 November 1, 2024 13:00 to 14:40 1C Machine Learning I C3 November 1, 2024 13:00 to 14:40 1C Machine Learning I
107	Shimizu, Kenichi	P8 November 1, 2024 15:00 to 16:40 2B Applied Microeconometrics I
108	Shin, Jimin	P17 November 2, 2024 08:20 to 10:00 3E Panel Data II
109	Sivec, Vasja	P19 November 2, 2024 08:20 to 10:00 3G Topics in International Macro and Finance
110	Sloczynski, Tymon	P15 November 2, 2024 08:20 to 10:00 3C Instrumental Variables and Treatment Effects
111	Song, Suyong	P16 November 2, 2024 08:20 to 10:00 3D Machine Learning II C16 November 2, 2024 08:20 to 10:00 3D Machine Learning II
112	Sun, Xiaolin	P5 November 1, 2024 13:00 to 14:40 1E Applied Macroeconomics I
113	Suresh, Vikram	P36 November 2, 2024 15:00 to 16:40 6D Topics in Applied Economics
114	Tan, Fei	P25 November 2, 2024 10:20 to 12:00 4F Applied Macroeconomics II
115	Tieslau, Margie	P6 November 1, 2024 13:00 to 14:40 1F Commodity Prices
116	Wada, Tatsuma	P29 November 2, 2024 13:00 to 14:40 5C Forecasting with Factor models and ML Methods
117	Wang, Guanyi	P11 November 1, 2024 15:00 to 16:40 2E Peer Effects and Networks II
118	Wang, Lei	P11 November 1, 2024 15:00 to 16:40 2E Peer Effects and Networks II
119	Wang, Xintong	P13 November 2, 2024 08:20 to 10:00 3A Applied Microeconometrics II

120	Williams, Ben	P17 November 2, 2024 08:20 to 10:00 3E Panel Data II
121	Wu, Huan	P15 November 2, 2024 08:20 to 10:00 3C Instrumental Variables and Treatment Effects
122	Wurdinger, Alex	P25 November 2, 2024 10:20 to 12:00 4F Applied Macroeconomics II
123	Xiao, Ruli	P2 November 1, 2024 13:00 to 14:40 1B Peer Effects and Networks I C2 November 1, 2024 13:00 to 14:40 1B Peer Effects and Networks I
124	Xiao, Hui	P33 November 2, 2024 15:00 to 16:40 6A Topics in Applied Microeconometrics
125	Yang, Cynthia	P8 November 1, 2024 15:00 to 16:40 2B Applied Microeconometrics I C8 November 1, 2024 15:00 to 16:40 2B Applied Microeconometrics I
126	Yang, Ruixin	P19 November 2, 2024 08:20 to 10:00 3G Topics in International Macro and Finance
127	Yildiz, Nese	P1 November 1, 2024 13:00 to 14:40 1A Panel Data I
128	Yoon, Jangsu	P21 November 2, 2024 10:20 to 12:00 4B IO - Identification and Estimation
129	Yu, Fangzhou	P32 November 2, 2024 13:00 to 14:40 5F Topics in Microeconometrics
130	Zhang, Yi	P22 November 2, 2024 10:20 to 12:00 4C Time Series
131	Zhong, Fangyu	P26 November 2, 2024 10:20 to 12:00 4G Environmental Impacts
132	Zhong, Liang	P10 November 1, 2024 15:00 to 16:40 2D Causal Inference I
133	Zhou, Xiaoyan	P8 November 1, 2024 15:00 to 16:40 2B Applied Microeconometrics I
134	Zhou, Qiankun	P30 November 2, 2024 13:00 to 14:40 5D Theory: Cross-Section/Panel II
135	Zhuang, Huiqi	P26 November 2, 2024 10:20 to 12:00 4G Environmental Impacts

This program was last updated on 2024-10-22 08:37:02 EDT