Info-Metrics Conference on Information-Theoretic Methods of Inference April 1-2 2016

Clare College Cambridge  UK

Tentative Schedule

March 31 2016
Place: Great Hall

7:00P: Drinks and Canapés Reception

April 1 2016
Place: Riley Auditorium

10.00-11.00: Registration and Coffee

11.00-12.30: Invited Session I: Empirical Likelihood
 Chair: ; Organizer: Tai Otsu (LSE)

Francesco Bravo (University of York): TBC
Lorenzo Camponovo (University of St.Gallen): TBC
Dennis Kristensen (UCL): TBC

12.30-13.30: Lunch

13.30-14.45: Invited Speaker I
 Chair: Richard J. Smith (University of Cambridge)

Whitney Newey (MIT): TBC

14.45-15.15: Info-Metrics Prize Paper
 Chair: Amos Golan (American University)

Nataly Balasha (Hebrew University): “Brain tumor cellular architectures are predicted through the characterization of two-cell interactions”

15.15-15.45: Coffee

15.45-17.15: Contributed Session I
 Chair: Prosper Dovonon (Concordia University)

Ximing Wu (Texas A&M University): “Robust kernel density estimation under Kullback- Leibler loss”
Ramo Gencay (Simon Fraser University): “A wavelet ratio estimator for fractional noise”
Daniela Scida (Brown University): “Structural VAR and financial networks: a minimum distance approach to spatial modelling”

17.15-17.30: Coffee

17.30-18.30: Contributed Session II
 Chair: Frank Windmeijer (University of Bristol)

Junnan He (Washington University): “Bayesian priors and model selection”
Jose Guardiola (Texas A&M University-Corpus Christi): “Bayesian statistics and its relationship with information theory and entropy”

19.00: Conference Dinner (at Great Hall)
April 2 2016
Place: Riley Auditorium

09.30-10.45: Invited Speaker II
Chair: Aman Ullah (UC Riverside)

Victor Chernozhukov (MIT): TBC

10.45-11.15: Coffee

11.15-12.45: Contributed session III
Chair: Ximing Wu (Texas A&M University)

Frank Windmeijer (University of Bristol): “Selecting (in)valid instruments for instrumental variables estimation”
Frank Kleibergen (University of Amsterdam): “Efficient size correct subset inference in linear instrumental variables regression”
Prosper Dovonon (Concordia University): “Robust estimation with exponentially tilted Hellinger distance”

12.45-13.45: Lunch

13.45-15.00: Invited Speaker III
Chair: Alastair Hall (University of Manchester)

Eric Renault (Brown University): TBC

15.00-15.30: Coffee

15.30-17.00: Invited Session II: Empirical IO
Chair: Organizer: Jaap Abbring (Tilburg University)

Nicola Pavanini (University of Zürich): Asymmetric information and imperfect competition in lending markets”
Pierre Dubois (Toulouse School of Economics): TBC
Jaap Abbring (Tilburg University): “Very Simple Markov-Perfect Industry Dynamics”