

34TH ANNUAL MEETING OF THE MIDWEST ECONOMETRICS GROUP

Conference Program

October 9 – 10, 2026

HOSTED BY

Department of Economics
Carl H. Lindner College of Business
University of Cincinnati

VENUE

Graduate by Hilton Cincinnati
Cincinnati, Ohio



Welcome to Cincinnati

The 2026 Midwest Econometrics Group meeting brings together 170 accepted papers across 34 parallel sessions, a pre-conference mentoring workshop for junior economists, the inaugural MEG lecture, and a keynote address. This program lists every session, room, and paper in running order.

170 ACCEPTED PAPERS	34 REGULAR SESSIONS	6 PARALLEL BLOCKS	2 DAYS
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PROGRAM BASIS

Every regular session contains five papers in a 100-minute block, allowing for 20 minutes per paper. The final-listed presenter in each regular session is listed as the session chair, following recent MEG program practice.

PRESENTATION TIMING

Please keep to the published start times. Each paper cycle is 20 minutes. This includes presentation, Q&A and transition interval.

CAPACITY AND ROOM USE

Thirty-six parallel room blocks are available and 34 are programmed. Fountain Square is reserved for breakfast in Block 3 and for lunch setup in Block 4.

ROOM KEY

A Alice	B Leonard Baehr	C Corn Hole
D Joseph Strauss	E Beast Amphitheater	F Fountain Square

Registration desk, breaks between sessions in the East Break Area. Mentoring workshop meals in the Neil Armstrong Board Room.

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Saturday conference breakfast

International Association for Applied Econometrics

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Johnson Investment Institute

Industry Session II

Program summary

Thursday, October 8 PRE-CONFERENCE

6:00 – 8:30 PM	Neil Armstrong Board Room	Pre-conference networking dinner for mentoring workshop participants; by invitation only
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Friday, October 9 DAY ONE

7:00 AM – 5:00 PM	Graduate Hotel	Registration desk
7:15 – 8:05 AM	Neil Armstrong Board Room	Mentoring workshop breakfast and welcome by MEG Coordinator Yoosoon Chang
8:05 – 9:10 AM	Beast Amphitheater	Mentoring Session I: Econometric Methods and Forecasting
9:10 – 9:25 AM	Graduate Hotel	Break
9:25 – 10:30 AM	Beast Amphitheater	Mentoring Session II: Macroeconomic Shocks and Financial Outcomes
10:30 – 10:45 AM	Graduate Hotel	Break
10:45 – 11:50 AM	Beast Amphitheater	Mentoring Session III: Applied Econometrics in Health and Social Policy
11:50 AM – 12:00 PM	Beast Amphitheater	Mentoring workshop concluding remarks
REGULAR CONFERENCE BEGINS		
12:00 – 2:00 PM	Fountain Square	Welcome by Yoosoon Chang and the inaugural MEG lecture by Jeff Wooldridge; conference lunch
2:10 – 3:50 PM	Rooms A–F	Parallel Session Block 1
3:50 – 4:10 PM	East Break Area	Coffee break
4:10 – 5:50 PM	Rooms A–F	Parallel Session Block 2
6:00 – 7:00 PM	Fountain Square	Keynote address: “When Identification Meets Implementation: What Healthcare Teaches Us About Applied Econometrics” Beth Munnich · Professor of Economics, University of Louisville · Faculty Affiliate, Wilson Sheehan Lab for Economic Opportunities, University of Notre Dame
7:00 – 8:00 PM	Fountain Square	Conference dinner & 2027 host announcement

Saturday, October 10 DAY TWO

7:30 – 8:30 AM	Fountain Square	Conference breakfast sponsored by McGraw-Hill Publishers
8:30 – 10:10 AM	Rooms A–E	Parallel Session Block 3
10:10 – 10:30 AM	East Break Area	Coffee break
10:30 AM – 12:10 PM	Rooms A–E	Parallel Session Block 4
12:10 – 1:10 PM	Fountain Square	Conference lunch
1:10 – 2:50 PM	Rooms A–F	Parallel Session Block 5
2:50 – 3:10 PM	East Break Area	Coffee break
3:10 – 4:50 PM	Rooms A–E	Parallel Session Block 6
4:50 – 5:10 PM	Fountain Square	Best Graduate Student Paper Awards and conference close

Parallel sessions at a glance

Block 1 2:10 – 3:50 PM

FRIDAY

- 1A** Causal Inference with Networks and Interference
Alice
- 1B** Monetary, Fiscal, and Inflation Dynamics
Leonard Baehr
- 1C** Statistical Decisions under Model Uncertainty
Corn Hole
- 1D** Auctions, Demand, and Market Design
Joseph Strauss
- 1E** Healthcare, Housing, and Social Policy
Beast Amphitheater
- 1F** Staggered Adoption, Synthetic Controls, and Applied Causal Designs
Fountain Square

Block 3 8:30 – 10:10 AM

SATURDAY

- 3A** Labor Markets, Technology, and Inequality
Alice
- 3B** Local Projections, VARs, and Impulse Responses
Leonard Baehr
- 3C** Partial Identification, Selection, and Rank-Based Inference
Corn Hole
- 3D** Policy Learning and Dynamic Treatment Effects
Joseph Strauss
- 3E** Energy, Currency, and Financial Volatility
Beast Amphitheater
- 3F** Reserved for conference breakfast
Fountain Square

Block 2 4:10 – 5:50 PM

FRIDAY

- 2A** Network Formation, Games, and Sampling
Alice
- 2B** Climate Risk, Weather, and Environmental Spillovers
Leonard Baehr
- 2C** Finite-Sample Estimation, Measurement, and Decomposition
Corn Hole
- 2D** Housing Markets, Rents, and Urban Change
Joseph Strauss
- 2E** Macroeconomic Forecasting and Model Selection
Beast Amphitheater
- 2F** Difference-in-Differences and Event-Study Designs
Fountain Square

Block 4 10:30 AM – 12:10 PM

SATURDAY

- 4A** Development, Culture, and Household Behavior
Alice
- 4B** Macroeconomic Uncertainty, Expectations, and Shock Propagation
Leonard Baehr
- 4C** Panel Heterogeneity and Common Shocks
Corn Hole
- 4D** Regression Discontinuity, Instruments, and Robust Identification
Joseph Strauss
- 4E** Specification Testing and Robust Inference
Beast Amphitheater
- 4F** Reserved for lunch staging and conference lunch
Fountain Square

Block 5 1:10 – 2:50 PM

SATURDAY

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- 5A** Distributional and Quantile Econometrics
Alice
-
- 5B** Structural Change, Dependence, and Long-Run Prediction
Leonard Baehr
-
- 5C** Dynamic Choice, Games, and Behavioral Identification
Corn Hole
-
- 5D** Spatial Markets, Infrastructure, and Institutions
Joseph Strauss
-
- 5E** Welfare, Preferences, and Policy under Uncertainty
Beast Amphitheater
-
- 5F** Industry Session I: Applied Artificial Intelligence and Machine Learning
Fountain Square
-

Block 6 3:10 – 4:50 PM

SATURDAY

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- 6A** High-Dimensional and Orthogonal Inference
Alice
-
- 6B** Advanced Dynamic Models and Forecast Combinations
Leonard Baehr
-
- 6C** Dynamic Panels and Spatial Econometrics
Corn Hole
-
- 6D** Firms, Innovation, and Industry Dynamics
Joseph Strauss
-
- 6E** Macro-Finance, Credit, and Asset Prices
Beast Amphitheater
-
- 6F** Industry Session II: Financial Markets, Housing, and Credit
Fountain Square
-

FRIDAY, OCTOBER 9

Pre-conference mentoring workshop

For junior economists. Thursday, October 8, 6:00–8:30 PM: networking dinner by invitation, Neil Armstrong Board Room. Friday 7:15–8:05 AM: breakfast, welcome and opening remarks by MEG coordinator Yoosoon Chang, Indiana University.

I Econometric Methods and Forecasting

8:05–9:10 AM Beast Amphitheater Chair: Marcelle Chauvet

8:05 AM Time-Varying Variable Selection for Macroeconomic Forecasting: A Bayesian Regression Tree Approach

Mentee Stephen Chu · University of Notre Dame

Mentor Liang Hu · Wayne State University

8:25 AM Risk-Optimal Curvature Selection for Finite-Sample Cressie–Read Moment Estimation

Mentee Jieun Lee · Emory University

Mentor Bertille Antoine · Simon Fraser University

8:45 AM Prior Selection for VAR Forecasts

Mentee Nayoung Lee · Indiana University Bloomington

Mentor Marcelle Chauvet · University of California Riverside

Remaining 5 minutes for general Q&A. Break 9:10–9:25 AM, Graduate Hotel.

II Macroeconomic Shocks and Financial Outcomes

9:25–10:30 AM Beast Amphitheater Chair: Victoria L. Prowse

9:25 AM Macroeconomic Signals and Bank Charge-Off Rates: Heterogeneity across Loan Types and Banks

Mentee Ruixuan Zhang · Auburn University

Mentor Irina Panovska · University of Texas at Dallas

9:45 AM Measuring the Effects of Fiscal Policy Shocks on U.S. Output in a Markov-Switching Bayesian VAR

Mentee Kenneth Rich · University of Mississippi

Mentor Tatjana Dahlhaus · Bank of Canada

10:05 AM Distributional Decomposition of Consumption Inequality Change During COVID-19

Mentee Utkarsh Anand · Washington State University

Mentor Victoria L. Prowse · Purdue University

Remaining 5 minutes for general Q&A. Break 10:30–10:45 AM, Graduate Hotel.

III Applied Econometrics in Health and Social Policy

10:45 – 11:50 AM Beast Amphitheater Chair: Alyssa Carlson

10:45 AM Misplaced at Home? A Partial Observability Approach to Foster Care Placement Decisions

Mentee Suchetana Das · Southern Methodist University

Mentor Ruli Xiao · Indiana University

11:05 AM Does Consumption of Internet Pornography Trigger Violence?

Mentee Hamida Mubasshera · Temple University

Mentor Suqin Ge · Virginia Tech

11:25 AM Telehealth for Mental Health: Lowering Barriers to Care or Lowering the Bar?

Mentee Namgyoon Oh · University of Illinois Urbana-Champaign

Mentor Alyssa Carlson · University of Missouri

Remaining 5 minutes for general Q&A. Concluding remarks 11:50AM – 12:00PM, Beast Amphitheater.

Friday, October 9

MAIN PROGRAM

12:00 – 2:00 PM • FOUNTAIN SQUARE

Welcome, inaugural MEG lecture, and conference lunch

Welcome by MEG coordinator Yoosoon Chang. Inaugural MEG lecture by Jeff Wooldridge. Conference lunch will be served. Session chair: Yoosoon Chang

Parallel Session Block 1 2:10 – 3:50 PM

1A Causal Inference with Networks and Interference

Alice Room Chair: Long Hong

2:10 PM **Nonparametric Estimation of Treatment Effects with Endogenous Peers**
#50 Haoran Pan · Boston University

2:30 PM **Sharp Closed-Form Bounds for Interference Contamination in Linear ATT Designs**
#82 Joao Alipio-Correa · University of Pittsburgh

2:50 PM **Mediated Interference**
#208 Meng Hsuan Hsieh · University of Michigan

3:10 PM **Design-Based Identification of Endogenous Network Effects in Randomized Experiments**
#178 Kensuke Sakamoto · McGill University

3:30 PM **Estimation and Inference in a Peer Effects Model under Heteroskedasticity**
#158 Long Hong · Arizona State University

1B Monetary, Fiscal, and Inflation Dynamics

Leonard Baehr Room Chair: Sebastian Laumer

2:10 PM **Estimated Output Gap in a Wage-Inflation Expectations Model**
#28 Irina Panovska · University of Texas at Dallas

2:30 PM **Improving Limited Influence Core Inflation Estimators via Debiasing in Real Time**
#154 Randal Verbrugge · Federal Reserve Bank of Cleveland

2:50 PM **Inflation in a Dollarized Economy: The Role of Fiscal Policy**
#190 Maria Teresa Gonzalez Perez · Banco de España

3:10 PM **Measuring the Effects of Fiscal Policy Shocks on U.S. Output in a Markov-Switching Bayesian VAR**
Kenneth Rich · University of Mississippi

3:30 PM **Signaling Processing Monetary Policy Surprises — Policy, Information, and News in High-Frequency Data**
#222
Sebastian Laumer · University of Richmond

1C Statistical Decisions under Model Uncertainty

Corn Hole Room Chair: Jeff Mills

2:10 PM **Informativeness under Model Uncertainty: Shadow Prices and Ridge Penalties**
#23
Jieun Lee · Emory University

2:30 PM **A Model Confidence Set for Learner Selection in Generic Machine Learning**
#38
Pierce Plucker · Oklahoma State University

2:50 PM **Uncertainty in Compound Decisions**
#181
Andreas Petrou-Zeniou · Massachusetts Institute of Technology

3:10 PM **Asymptotic Analysis of Point Decisions with General Loss Functions**
#193
Han Xu · Texas A&M University

3:30 PM **Posterior Density Ratios for Precise Bayesian Hypothesis Testing: A Decision-Theoretic Alternative to Bayes Factors**
#214
Jeff Mills · University of Cincinnati

1D Auctions, Demand, and Market Design

Joseph Strauss Room Chair: Zachary Zhang

2:10 PM **Counterfactual Revenues in Ascending Auctions: Estimation and Inference**
#101
Federico Zincenko · University of Nebraska–Lincoln

2:30 PM **Matching-Based Split Auctions in Public Procurement: Evidence from India's Drug Procurement**
#173
Akriti Dureja · University of Wisconsin–Madison

2:50 PM **Structural Analysis of Posted-Price Selling in Online Markets: A Nonparametric Approach**
#53
Jun Zhao · York University

3:10 PM **Vertical Integration in a Consumer Packaged Goods Industry: Impacts on Product Variety, Prices, and Consumer Welfare**
#58
Justice Enyetornye · University of Kentucky

3:30 PM **Demand Estimation with a Misrecorded Binary Variable: A Partial-Identification Approach**
#129
Zachary Zhang · University of Wisconsin–Madison

1E Healthcare, Housing, and Social Policy

Beast Amphitheater Chair: Bo Hu

2:10 PM #95	The Role of Racial Concordance in Doctor Referral Decisions Yuki Ito · Indiana University
2:30 PM #48	Inequality and Housing-Led Boom–Bust Cycles Kuhelika De · Butler University
2:50 PM #172	It Adds Up: The Cumulative Impact of Police Deployments Alejandro Abarca · Texas Tech University
3:10 PM	Telehealth for Mental Health: Lowering Barriers to Care or Lowering the Bar? Namgyoon Oh · University of Illinois Urbana-Champaign
3:30 PM #122	Is There a Poverty Trap in the United States? Bo Hu · Indiana University

1F Staggered Adoption, Synthetic Controls, and Applied Causal Designs

Fountain Square Room Chair: Sanchari Choudhury

2:10 PM #221	Efficient Estimation and Pretrend Testing for Staggered Difference-in-Differences Designs: A GMM Approach Jingyue Cui · Michigan State University
2:30 PM #211	An L-infinity Norm Counterfactual and Synthetic Control Approach Le Wang · Virginia Tech
2:50 PM #113	Sensitivity to Misspecification of Linear Projection Based Control Functions Alyssa Carlson · University of Missouri
3:10 PM #102	State Subsidy for Data Centers: Impact on Employment and Net Firm in the USA Vijay Prakash · University of Delaware
3:30 PM #175	Divided State Governments and Income Inequality in the U.S.: A Causal Analysis Sanchari Choudhury · Midwestern State University

3:50–4:10 PM · Coffee break, East Break Area

Parallel Session Block 2 4:10 – 5:50 PM

2A Network Formation, Games, and Sampling

Alice Room Chair: Erhao Xie

4:10 PM **Recovering Latent Heterogeneity in Network Formation Using Triads**
#11 Shuo Qi · William & Mary

4:30 PM **Specification Testing in Conditional Moment Models with Time-Varying Parameters**
#69 Bertille Antoine · Simon Fraser University

4:50 PM **Partial Sampling for Network Centrality**
#139 Yang Xu · University of Oxford

5:10 PM **Learning Linear-Quadratic Network Games via Inverse Optimization**
#119 Emerson Melo · Indiana University

5:30 PM **A Cognitive Hierarchy Model of Social Interactions**
#41 Erhao Xie · Bank of Canada

2B Climate Risk, Weather, and Environmental Spillovers

Leonard Baehr Room Chair: Marcelle Chauvet

4:10 PM **Bivariate Weather Extremes and the US Economy**
#60 Tatjana Dahlhaus · Bank of Canada

4:30 PM **Temperature Fluctuations and Economic Conditions: Evidence from Weekly U.S. Data**
#81 Kimberly Berg · Miami University

4:50 PM **Spillover or Homegrown? Nonparametric Analysis of East Asia's Cross-Border Air Pollution and Its Sources from Recent Data**
#131 Yong Ju Lee · Ashland University

5:10 PM **Physical Climate Shocks and Macroeconomic Asymmetry: A Two-Country E-DSGE Model**
#206 Daniel Kebede · Colgate University

5:30 PM **Climate Risk and Financial Spillovers in Europe**
#228 Marcelle Chauvet · University of California Riverside

2C Finite-Sample Estimation, Measurement, and Decomposition

Corn Hole Room Chair: Robert de Jong

4:10 PM **Contamination, Bias, and Correction in Text-Based Measurement**
#155 Daisoon Kim · North Carolina State University

4:30 PM #213	Targeted Feasible Generalized Least Squares Saraswata Chaudhuri · McGill University
4:50 PM #210	A Neighborhood-Based Local Decomposition of Group Differences Simon Rudkin · University of Manchester
5:10 PM	Risk-Optimal Curvature Selection for Finite-Sample Cressie–Read Moment Estimation Jieun Lee · Emory University
5:30 PM #120	Exact Calculation of the Ordinary Least Squares Estimator Robert de Jong · Ohio State University

2D Housing Markets, Rents, and Urban Change

Joseph Strauss Room Chair: Eunjee Kwon

4:10 PM #84	Valuing Neighborhood Amenities with Continuous Spatial Difference-in-Differences Sean McCulloch · Brown University
4:30 PM #140	When Do Households Adjust Consumption to Housing Wealth Shocks? Understanding the Joint Transmission of Income and Wealth Changes Youn Seol · Kyungpook National University
4:50 PM	Keeping the House in the Family: Non-Market Transfers and the Supply of American Homes Saani Rawat · Marquette University
5:10 PM #56	Misplaced at Home? A Partial Observability Approach to Foster Care Placement Decisions Suchetana Das · Southern Methodist University
5:30 PM #188	From Walk-Ins to Log-Ins: Commercial Reshuffling and Retail Rent Decline Eunjee Kwon · University of Cincinnati

2E Macroeconomic Forecasting, Model Selection and Time Series Data

Beast Amphitheater Chair: Tatsuma Wada

4:10 PM #54	New Combination Forecasts for Cointegrated Time Series Mohitosh Kejriwal · Purdue University
4:30 PM #12	The Output Gap: Method Choice, Data Revisions, and Predictive Performance Labesh Kumar · University of Wisconsin–Milwaukee
4:50 PM	Prior Selection for VAR Forecasts Nayoung Lee · Indiana University Bloomington
5:10 PM	Sufficient Dimension Reduction for High-Dimensional Multivariate Time Series S. Yaser Samadi · Southern Illinois University Carbondale

5:30 PM **Forecasting Structural Change Models Using Band Spectral Regression**
#106 Tatsuma Wada · Keio University

2F **Difference-in-Differences and Event-Study Designs**

Fountain Square Room Chair: Nicholas Brown

4:10 PM **Event-Study Designs for Discrete Outcomes under Transition Independence**
#22 Young Ahn · University of Pennsylvania

4:30 PM **Rolling Difference-in-Differences with Reversible Treatment Paths and Moderating Effects**
#14 Soo Jeong Lee · Southern Illinois University Carbondale

4:50 PM **Beyond Parallel Trends: An Identification-Strategy-Robust Approach to Causal Inference with Panel Data**
#55 Derek Dyal · University of Georgia

5:10 PM **Model-Based Interpretation of Pretrend Tests in Difference-in-Differences**
#72 Doosoo Kim · Toronto Metropolitan University

5:30 PM **An Averaging Alternative to Pre-Trend Testing**
#112 Nicholas Brown · Florida State University

6:00 – 7:00 PM

“When Identification Meets Implementation: What Healthcare Teaches Us About Applied Econometrics”

Beth Munnich

Professor of Economics, University of Louisville · Faculty Affiliate, Wilson Sheehan Lab for Economic Opportunities, University of Notre Dame

Fountain Square

7:00 – 8:00 PM

Conference dinner & 2027 host announcement

Fountain Square

Saturday, October 10

MAIN PROGRAM

7:30–8:30 AM · Conference breakfast sponsored by McGraw-Hill Publishers, Fountain Square

Parallel Session Block 3 8:30 – 10:10 AM

3A Labor Markets, Technology, and Inequality

Alice Room Chair: Victoria Prowse

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|------------------------|---|
| 8:30 AM
#111 | Does a High Minimum Wage Insulate or Expose Workers to the Effects of Technological Change? Evidence from U.S. States
Mahesh Dhole · Southern Illinois University Carbondale |
| 8:50 AM
#59 | The Role of Mass Layoff Size on Earnings and Employment Losses
Nathaniel Pinhas · University of Kentucky |
| 9:10 AM
#161 | Occupational Artificial Intelligence Exposure and Adult Mental Health in the United States: Evidence from the National Health Interview Survey and the Medical Expenditure Panel Survey
Sakib Sharaf Protik · Virginia Tech |
| 9:30 AM | Distributional Decomposition of Consumption Inequality Change During COVID-19
Utkarsh Anand · Washington State University |
| 9:50 AM
#194 | Compensating for Disadvantage? Family Background and the Returns to Childhood Creative, Cognitive, and Non-Cognitive Skills
Victoria Prowse · Purdue University |

3B Local Projections, VARs, and Impulse Responses

Leonard Baehr Room Chair: Hunter Ng

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|------------------------|--|
| 8:30 AM
#92 | Projected Local Projections
Sean McCrary · Ohio State University |
| 8:50 AM
#93 | The (Fragile) Geometry of Set Identified Impulse Response Functions
Eva Frieda Janssens · University of Michigan |
| 9:10 AM
#141 | Scanning for Significance: False Discovery Control for Impulse Responses
Giorgi Nikolaishvili · Wake Forest University |
| 9:30 AM
#192 | Impulse Response Inference for Matrix Time Series
Ivan Ricardo · Maastricht University |
| 9:50 AM
#18 | Vine Copula VAR
Hunter Ng · Baruch College, City University of New York |

3C Partial Identification, Selection, and Rank-Based Inference

Corn Hole Room Chair: Yujin Kwon

8:30 AM **Inference After Double Selection on Ranks**

#79 Yehao Gu · The Ohio State University

8:50 AM **Identification in Partially Ordered Choice with Unobserved Budgets**

#94 Woohun Son · The Ohio State University

9:10 AM **Partial Identification with Auxiliary Moment Restrictions**

#117 Behrooz Moosavi Ramezanzadeh · University of Pittsburgh

9:30 AM **Nonparametric Sample Selection Models with Endogenous Regressors**

#150 Deniz Ozabaci · University of New Hampshire

9:50 AM **Partial Identification in Models with Selectivity: Application to Texas Direct**

#196 Yujin Kwon · University of Texas at Austin

3D Policy Learning and Dynamic Treatment Effects

Joseph Strauss Room Chair: Thomas Cunningham

8:30 AM **Difference-in-Differences for Policy Learning**

#67 Toru Kitagawa · Brown University

8:50 AM **Identification Under Universal Policy Exposure**

#91 Vedant Vohra · UC San Diego

9:10 AM **Policy Learning with Network-Shaping Treatments**

#105 Zhenxiao Chen · University of Pennsylvania

9:30 AM **Dynamic Treatment Effects and Dynamic Selection with Time-Varying Instruments**

#127 Joshua Shea · University of Illinois at Urbana-Champaign

9:50 AM **Doubly Robust Nonlinear Difference-in-Differences**

#217 Thomas Cunningham · Michigan State University

3E Energy, Currency, and Financial Volatility

Beast Amphitheater Chair: Nikhil Patel

8:30 AM **Renewable and Non-Renewable Energy ETFs Volatility: The Role of Climate Change Risk**

#52 Oluwafemi Ogunjemilua · University of Missouri

8:50 AM **Does Oil Price Volatility Delay Natural Gas Infrastructure Investment? Evidence from 1997–2025**

#62 Sofia Baker · University of Missouri

9:10 AM **When Oil Markets Become Volatile: Evidence from U.S. Bilateral Oil Trade**
#77 Han Tran · Wayne State University

9:30 AM **Volatility Spillover Across Crude Oil Benchmarks**
#146 Liang Hu · Wayne State University

9:50 AM **Financial Shocks in Currency Markets: Evidence from UIP Premia**
#88 Nikhil Patel · International Monetary Fund

10:10–10:30 AM · Coffee break, East Break Area

Saturday, October 10

CONTINUED

Parallel Session Block 4 10:30 AM – 12:10 PM

4A Development, Culture, and Household Behavior

Alice Room Chair: Juan Yamin

10:30 AM **People from Historically Rice-Farming Cultures Perform Better on Exams**
#21 Suqin Ge · Virginia Tech

10:50 AM **Do Households Spend to Be Seen? Ceremonial Visibility and Political Connections in India**
#26 Pallabi Chakraborty · Indian Institute of Management Amritsar

11:10 AM **Farm Losses, Consumption Gains: The Uneven Effects of Gold Mining on Ghana's Cocoa Farmers**
#65 Joseph Eshun · University of Hawaii at Manoa

11:30 AM **Does Consumption of Internet Pornography Trigger Violence?**
Hamida Mubasshera · Temple University

11:50 AM **Poverty Targeting with Imperfect Information**
#103 Juan Yamin · Brown University

4B Macroeconomic Uncertainty, Expectations, and Shock Propagation

Leonard Baehr Room Chair: Sara Katanchian

10:30 AM **Identification of Uncertainty Shocks using Higher-Order Moments**
#167 Priyadarshini Chatterjee · Texas A&M University College Station

10:50 AM **The Roots of Economic Uncertainty: Common Factors and the Effects of Shocks**
#169 Celia Schurman · University of Notre Dame

11:10 AM **Predictive Information in Disaggregated Foreign Economic Growth about US Exports**
#114 Arabinda Basistha · West Virginia University

11:30 AM **Permanent and Transitory Shocks to the Expected Inflation Term Structure**
#202 Fabio Gomez-Rodriguez · Lehigh University

11:50 AM **The Geography of Consumption: Local Responses to National Shocks**
#164 Sara Katanchian · University of Cincinnati

4C Panel Heterogeneity and Common Shocks

Corn Hole Room Chair: Pei Yu

10:30 AM **Conditional FDAC in Short Panels: Forest Localization and Partial Identification**
#40 Khatai Aliyev · Indiana University Bloomington

10:50 AM #71	Spillovers under Common Shocks in Panel Data: Estimation and Inference Qiyang Yu · University of Rochester
11:10 AM #142	Type Heterogeneous Effects in Panel Data Models Jorge Rivero · Rensselaer Polytechnic Institute
11:30 AM #145	Estimation and Testing in Functional-Coefficient Panel Model with State-Varying Factor Loadings Jimin Shin · The University of Kansas
11:50 AM #148	Estimation of Random-Coefficient Dynamic Panel Data Models with a Fixed T Pei Yu · Rice University

4D Regression Discontinuity, Instruments, and Robust Identification

Joseph Strauss Room Chair: David Brasington

10:30 AM #85	Global Testing in Multivariate Regression Discontinuity Designs Artem Samiahulin · University of Illinois at Urbana-Champaign
10:50 AM #89	Sensitivity Analysis in Sharp Regression Discontinuity Designs Beomsu Kim · Sogang University
11:10 AM #219	Generated Instruments with Validation Data Xinran Liu · University of California, Riverside
11:30 AM #230	Judge IV Designs with Multiple Treatments and Instruments Myunghyun Song · Columbia University
11:50 AM #39	Dynamic Regression Discontinuity with Doubly Robust Scores David Brasington · University of Cincinnati

4E Specification Testing and Robust Inference

Beast Amphitheater Chair: Yanping Chen

10:30 AM #19	Projection-Based Corrections for Consistent Specification Tests Ivan Korolev · Binghamton University
10:50 AM #110	Specification Test for Spillover Structure Hyunseok Jung · University of Arkansas
11:10 AM #13	A Grid-Rate Condition for Valid Uniform Inference Emmanuel Tsyawo · Culverhouse College of Business, University of Alabama
11:30 AM #37	Endogenous Heteroskedasticity in Linear Models Antonio Galvao · Michigan State University

11:50 AM **Robust Variance Estimation in Linear Regression: A Projection-Geometry Perspective**
#134 Yanping Chen · Indiana University Bloomington

12:10–1:10 PM · Conference lunch, Fountain Square

Saturday, October 10 CONTINUED

Parallel Session Block 5 1:10 – 2:50 PM

5A Distributional and Quantile Econometrics

Alice Room Chair: Qiankun Zhou

1:10 PM **IV Regression with Distribution-Valued Outcomes**
#9 David Van Dijkke · University of Virginia

1:30 PM **Maximum Entropy Approaches to Expectile Regression for Multinomial Response Data**
#63 Collin Philipps · University of North Alabama

1:50 PM **Distributional Weak σ -Convergence and Quantile Treatment Effects**
#87 Abhishek Pandey · University of Texas at Dallas

2:10 PM **Aggregating Treatment Effects across Multiple Outcomes**
#90 Chun Pong Lau · The University of Chicago

2:30 PM **Robust Matrix Completion via Quantile-Based Intervals: Inference and Applications to Treatment Effects**
#5 Qiankun Zhou · Louisiana State University

5B Structural Change, Dependence, and Long-Run Prediction

Leonard Baehr Room Chair: Gary Cornwall

1:10 PM **Using Parameter Instability to Test for Structural Exogeneity**
#70 John Keating · University of Kansas

1:30 PM **Long-Run Prediction Uncertainty with Persistent Heteroskedasticity**
#49 Kurt Lunsford · Federal Reserve Bank of Cleveland

1:50 PM **Time-Uniform Dependent Central Limit Theory**
#100 Spencer Ge · University of Michigan

2:10 PM **Time-Varying Variable Selection for Macroeconomic Forecasting: A Bayesian Regression Tree Approach**
Stephen Chu · University of Notre Dame

2:30 PM **The Seasons They Are A-Changin': A Century of Definitions and a Way Forward**
#231 Gary Cornwall · Bureau of Economic Analysis

5C Dynamic Choice, Games, and Behavioral Identification

Corn Hole Room Chair: Keh-Kuan Sun

1:10 PM #43	Sufficient Statistics for Markovian Feedback Process and Unobserved Heterogeneity in Dynamic Panel Logit Models Sukgyu Shin · The Ohio State University
1:30 PM #116	Dynamic Decision-Making under Model Misspecification: A Stochastic Stability Approach Xinyu Dai · Brown University
1:50 PM #157	Multi-Margin Selection in Leniency Designs Lonjezo Sithole · University of Michigan
2:10 PM #186	Estimating Dynamic Games with Multiple Equilibria and Unobserved Heterogeneity Ruli Xiao · Indiana University
2:30 PM #205	Shaded Truth under Consequential Risk: Theory and Identification for Discrete Choice Experiments Keh-Kuan Sun · Fairfield University

5D Spatial Markets, Infrastructure, and Institutions

Joseph Strauss Room Chair: Yihan Guo

1:10 PM #99	Network Multipliers in Gravity Models Jieun Lee · Emory University
1:30 PM #201	A Dynamic Model of Residential Sorting Using Aggregate Data: Welfare Implications of Urban Fracking Kyung Tae Cho · Texas A&M University
1:50 PM #144	Examining the Long-Run Relationship between Highways and Economic Growth: Evidence from Indian States Swarna Parameswaran · Goa Institute of Management
2:10 PM #136	Colonialism, Institutional Trust and Out-Group Bias: Evidence from Morocco Enel Shirinli · University of South Florida
2:30 PM #149	The Sanctions Paradox: Financial Sanctions, Payment Rails, and Currency Diversification — Evidence from Staggered Difference-in-Differences and Penalized Synthetic Control Yihan Guo · Nanyang Technological University

5E Welfare, Preferences, and Policy under Uncertainty

Beast Amphitheater Chair: Zhe Yang

1:10 PM #78	Risk-Averse Welfare Maximization via Marginal Treatment Effects Jarrod Burgh · Grinnell College
1:30 PM #97	Sensitivity Analysis for Ordinal Outcome Indices David Kaplan · University of Missouri

1:50 PM #147	Policy Menus under Unresolved Welfare Weights, with an Application to Pluralistic LLM Alignment Zhiheng You · University of Pennsylvania
2:10 PM #143	Evidence-Based Policy Choice in Macroeconomics Simone Martinalli · Brown University
2:30 PM #224	Relating Cognitive Skills and Personality Traits to Economic Preferences: Decision-Making under Cognitive Shocks and Guessing Zhe Yang · The University of Chicago

5F Industry Session I: Applied Artificial Intelligence and Machine Learning

Fountain Square Room Chair: Yuya Shimizu

1:10 PM #33	Filling the Gaps in Meta-Regressions: Machine Learning in Realistic Heterogeneity Structures Jonathan Gendron · Xavier University and Alex Jaimes Sandoval · CU Boulder
1:30 PM #46	Training Neural Networks Embedded in Dynamic Discrete Choice Models Ecenur Oguz · Kellogg School of Management, Northwestern University
1:50 PM #98	A Nonlinear Target-Factor Model with Attention Mechanism for Mixed-Frequency Data Ekaterina Seregina · Colby College
2:10 PM #191	Beauty in the AI of the Beholder: Interarea Price and Quality Differences for Housing Ruchita Coomar · The Federal Reserve Bank of Cleveland
2:30 PM #197	Econometrics with Pre-Trained Embeddings for Unstructured Data Yuya Shimizu · University of Wisconsin–Madison

2:50–3:10 PM · Coffee break, East Break Area

Saturday, October 10 CONTINUED

Parallel Session Block 6 3:10 – 4:50 PM

6A High-Dimensional and Orthogonal Inference

Alice Room Chair: Sami Abdurahman

3:10 PM **Orthogonal Inference for Conditional Z-Estimation without Cross-Fitting: A Distributional Nearest-Neighbor Approach**

#31

Jakob Juergens · University of Wisconsin–Madison

3:30 PM **High Dimensional Linear IV Estimation & Inference using BRIDGE & Adaptive LASSO**

#74

Eleftheria Kelekidou · Northwestern University

3:50 PM **Gaussian Approximation for Maximum Score and Non-Smooth M-Estimators with Multiway Dependence**

#121

Ahnaf Rafi · University of Virginia

4:10 PM **Debiasing Nonlinear Functionals of Sequential M-Estimands with Generated Regressors**

#184

Jangsu Yoon · University of Kentucky

4:30 PM **Kolmogorov-Arnold Sieve Networks for High-Dimensional Estimation and Inference**

#220

Sami Abdurahman · Toronto Metropolitan University

6B Advanced Dynamic Models and Forecast Combinations

Leonard Baehr Room Chair: Dingli Wang

3:10 PM **Mean Group and Pooled Mixed-Frequency Estimators of Responses of Low-Frequency Variables to High-Frequency Shocks**

#42

Alexander Chudik · Federal Reserve Bank of Dallas

3:30 PM **Optimal Estimation in a Multicointegrated System**

#68

Igor Kheifets · University of North Carolina at Charlotte

3:50 PM **Matrix Autoregression with Spatial Constraints**

#107

Robert Daniel · Ohio State University

4:10 PM **Tensor Forecast Combinations**

#209

Tianyan Tu · University of California, Riverside

4:30 PM **Anchored Tail-Spread Recalibration for Joint VaR–ES Forecasts**

#207

Dingli Wang · University of California, Riverside

6C Dynamic Panels and Spatial Econometrics

Corn Hole Room Chair: Emma Henry

3:10 PM #123	Dyadic Spatial Dynamic Panel Data Models with Fixed Effects: A GMM Approach Yong Bao · Purdue University
3:30 PM #156	Estimating Heterogeneous Teacher Effects with Three-Way Interactive Fixed Effects Sangmyung Ha · Indiana University
3:50 PM #179	Matrix Exponential Spatial Models with Unknown Weights Jason Blevins · The Ohio State University
4:10 PM #187	Estimation of Average Partial Effects in Ultra-Short Panel Data When Individual-Specific Slopes Are Not Identified Christina Maschmann · Lund University
4:30 PM #203	Semiparametric Panel Data Models with Interactive Fixed Effects Emma Henry · University of Alabama

6D Firms, Innovation, and Industry Dynamics

Joseph Strauss Room Chair: Dongchen Zhao

3:10 PM #44	A Unified Approach to Estimating Production Functions: Proxy Variables and Dynamic Panel Data Jose Miguel Abito · Ohio State University
3:30 PM #80	Persistence and Stability of Industry-Level Return on Capital in a Panel of OECD Countries Deepankar Basu · University of Massachusetts Amherst
3:50 PM #132	Promoting Innovation: Evidence from R&D Special Zones in South Korea Hyung-Jin (Jin) Kim · Korea Development Institute
4:10 PM #133	Strategic Sequencing in the Music Industry R. Andrew Butters · Indiana University
4:30 PM #212	A Structural Anatomy of Corporate Intangible Investment Dongchen Zhao · University of Cincinnati

6E Macro-Finance, Credit, and Econometric Methods

Beast Amphitheater Chair: Yoosoon Chang

3:10 PM #86	Media Coverage and the Cross-Section of Cryptocurrency Returns Ba Chu · Carleton University
3:30 PM #124	Public Mortgage Credit News and the Changing Architecture of Financial Intermediation Huachen Li · Kenyon College
3:50 PM #118	Distributional Instruments: Identification and Estimation with Quantile Least Squares Guy Tchuente · Purdue University

4:10 PM **Systematic Delay**
#138 Youngmin Choi · Xavier University

4:30 PM **The Distribution of Wealth and the Macroeconomy**
#153 Yoosoon Chang · Indiana University

6F Industry Session II: Financial Markets, Housing, and Credit

Fountain Square Room Chair: Mehmet Saglam **Sponsored by Johnson Investment Institute**

3:10 PM **Improving Index Funds via Idiosyncratic Returns**
#130 Saerom Lee · University of Toledo

3:30 PM **Rent Setting for New and Continuing Tenants**
#177 Hugh Montag · Bureau of Labor Statistics

3:50 PM **Heterogeneous Effects of Economic Policy Uncertainty on Corporate Credit Growth:
Evidence from U.S. Firms**
#198 Timothy Bianco · Allegheny College

4:10 PM **Macroeconomic Signals and Bank Charge-Off Rates: Heterogeneity across Loan Types and
Banks**
Ruixuan Zhang · Auburn University

4:30 PM **AI-based Automated Trading & Research**
Mehmet Saglam · University of Cincinnati

4:50 – 5:10 PM • FOUNTAIN SQUARE

Best Graduate Student Paper Awards and conference close

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See Cincinnati

While you're in town for the conference, here are some suggestions for exploring Cincinnati.

AROUND CINCINNATI

The Banks/Smale Park

long downtown riverfront park and entertainment district, with a flying mechanical pig, carousel, interactive water features, playgrounds, and the Roebling Suspension Bridge.

Union Terminal

1933 art deco train station, home to the Omnimax theater, the Cincinnati History Museum (with a recreated 1850s public landing), the Museum of Natural History & Science (with a limestone cave and an ice age cave), and the Cincinnati Museum of Natural History's Children's Museum with ball pits and a forest play area.

Mount Adams

beautiful hilly Eden Park with a small conservatory, a free art museum, a great view of downtown from the Church of the Immaculata's parking lot, and a bar district featuring Blind Lemon.

Newport on the Levee

walk across the Purple People Bridge to the Kentucky side for views of downtown, the Newport Aquarium, and bars and restaurants, including Hofbräuhaus Newport Biergarten and restaurant across the street.

Fountain Square

the heart of downtown, near the Contemporary Arts Center, the Aronoff Center for the Arts, the 21c Museum Hotel, the Carew Tower observation deck, and the National Underground Railroad Freedom Center; also a streetcar stop for Washington Park and Findlay Market.

Downtown Streetcar

free rides with stops at The Banks, Smale Park, the National Underground Railroad Freedom Center, the Roebling Suspension Bridge, the Reds and Bengals halls of fame, Fountain Square, the Aronoff Center, Washington Park, Findlay Market, and Over-the-Rhine.

MORE FROM THE CONFERENCE WEBSITE

BLINK

immersive laser light art festival, running every night of the conference. www.blinkcincinnati.com

Kings Island

a 30-minute drive from the Graduate Hotel; the #1 or #2 regional amusement park in the U.S., with very good roller coasters, a children's area, and decorations for Halloween Haunt season.

Walking Tours

American Legacy Tours (underground breweries, Over-the-Rhine historic district, haunted tours, gangster history tours), Riverside Food Tours, and the Brewing Heritage Trail.

BB Riverboats

sightseeing cruises, lunch and dinner cruises, and specialty cruises.

American Sign Museum

a surprisingly cool exhibit of historic signs, a 9-minute drive from the Graduate Hotel.

Over-the-Rhine

large historic district, rough in parts but mostly neat Italianate architecture, featuring Findlay Market, Washington Park, Music Hall, and the Sam Adams brewery.

Jungle Jim's

huge, whimsical international grocery, a 30-minute drive from the Graduate Hotel.

Ark Encounter

an enormous life-sized replica of Noah's Ark, with zip lines, a playground, VR experiences, and the Ararat Ridge Zoo (anteaters, camels, goats, porcupines, tortoises); about a 1-hour drive away.

Cincinnati-style chili

Nearest location is Skyline 0.8 miles away.

Graeter's ice cream

0.9 miles from the Graduate on Ludlow Avenue, plus downtown and other locations; try the black raspberry chip.

University of Cincinnati

the West Campus has award-winning architecture, across Martin Luther King Drive and a little west of the Graduate. The Lindner College of Business includes the economics department and a Starbucks; Calhoun Street is the epicenter of student retail activity, with restaurants and bars.

Cincinnati Zoo and Botanical Garden

less than a mile's walk from the Graduate Hotel; the #3-ranked zoo in the nation and #1-ranked botanical garden.

Midwest Econometrics Group 2026

October 9–10, 2026 · Graduate by Hilton Cincinnati