






## Spring 2018 – Seminar in Econometrics Schedule

Date	Speaker	Title	Location
Thursday, February 8	Yoosoon Chang (Indiana University)	"A New Approach to Regime Switching" <a href="#">Paper 1</a>  , <a href="#">Paper 2</a> 	Harvard, <a href="#">Littauer M-15, North Yard</a> <a href="#">Links to an external site.</a>
February 15	Domenico Giannone (New York Fed & Harvard)	" <a href="#">Economic Predictions with Big Data: The Illusion of Sparsity</a>  " (with Michele Lenza, and Giorgio E. Primiceri)	MIT, <a href="#">E52-432</a> ( <a href="#">Links to an external site.</a> )
February 22	Whitney Newey (MIT)	" <a href="#">Cross-Fitting and Fast Remainder Rates for Semiparametric Estimation</a>  "	Harvard, <a href="#">Littauer M-15, North Yard</a> <a href="#">Links to an external site.</a>
March 1	Lester Mackey (Stanford University & Microsoft)	" <a href="#">Measuring Sample Quality with Kernels</a> ( <a href="#">Links to an external site.</a> )" " <a href="#">Measuring Sample Quality with Stein's Method</a> ( <a href="#">Links to an external site.</a> )"	MIT, <a href="#">E52-432</a> ( <a href="#">Links to an external site.</a> )
<b>Wednesday, March 7, 4-5:30PM</b>	<b>Harvard Harris Lecture Helene Rey (LBS)</b>	" <a href="#">Global Financial Cycles</a> <a href="#">Links to an external site.</a> "	Science Center Hall C
March 8	Eric Gautier (Toulouse School of Economics)	"Adaptive Estimation in the Linear Random Coefficients Model When Regressors Have Limited Variation"	Harvard, <a href="#">Littauer M-15, North Yard</a> <a href="#">Links to an external site.</a>
<b>March 15</b>	<b>No meeting - Harvard Spring Break</b>		
<b>March 22 joint with IO Hansen-Mason Room, 3rd Fl.</b>	Yuichi Kitamura (Yale University)	" <a href="#">Revealed Price Preference: Theory and Empirical Analysis</a> ( <a href="#">Links to an external site.</a> )" (joint w/Rahul Deb, John Quah, Joerg Stove)	Harvard, <a href="#">Littauer M-15, North Yard</a> <a href="#">Links to an external site.</a>
<b>March 29</b>	<b>No meeting - MIT Spring Break</b>		
April 5	David Jaeger (CUNY Graduate Center & NBER)	" <a href="#">Did Reality TV Really Cause a Decline in Teenage Childbearing? A Cautionary Tale of Evaluating Identifying Assumptions</a>  "	MIT, <a href="#">E52-432</a> ( <a href="#">Links to an external site.</a> )
April 12	Mikkel Soelvsten (University of Wisconsin, Madison)	"Leave-out Estimation of Variance Components"	Harvard, <a href="#">Littauer M-15, North Yard</a> <a href="#">Links to an external site.</a>

April 19	Michael Wolf (University of Zurich)	" <a href="#">Direct Nonlinear Shrinkage Estimation of Large-Dimensional Covariance Matrices</a> " Slides: <a href="#">MainTalk.pdf</a> ; <a href="#">BonusTalk.pdf</a>	MIT, <a href="#">E52-432 (Links to an external site.)</a>
April 26	Stephane Bonhomme (University of Chicago)	"Minimizing Sensitivity to Model Misspecification"	Harvard, <a href="#">Littauer M-15, North YardLinks to an external site.</a>