

3rd Annual UCL – CeMMAP Ph.D./PostDoc Econometrics Research Day

Tuesday, 16th September, 2025
B03 Drayton House, 30 Gordon St.

9:15–9:30 Welcome

Session 1 (9:30–11:00)

Automatic Inference for Value-Added Regressions
Tian Xie (UCL)

When Maternity Leave Matters: An Empirical and Methodological Examination
Clara von Bismarck-Osten (UCL), joint with Andrei Zeleneev (UCL)

Weak Instrumental Variable Bias in Shift-Share Settings: A Proposed Solution
Ararat Gocmen (UCL)

11:00–11:30 Break

Session 2 (11:30–13:00)

Distributionally Robust Dynamic Structural Estimation: Serial Dependence and Sensitivity Analysis
Ertian Chen (UCL)

From Mother to Child Outcomes: The Role of Maternal Nurse-Led Mental Health Services
Jiangnan Liao (UCL), joint with Ossi Tahvonen (University of Helsinki)

A Nonparametric Test for Social Spillovers and Interference
Camila Comunello (University of Essex)

13:00–14:00 Lunch (B20 Jevons Room, Drayton House)

Session 3 (14:00–15:30)

The Moment is Here: a Generalised Class of Estimators for Fuzzy Regression Discontinuity Designs
Stuart Lane (University of Bristol)

A Unified Framework for Penalized/Constrained Estimation: Theory and GMM Applications
Hua Jin (UCL), joint with Dennis Kristensen (UCL)

A Complete Spectral Solution for Latent Dirichlet Allocation
Ziyu Jiang (UCL)

15:30–16:00 Break

Session 4 (16:00–17:30)

Are Hysteresis Effects Nonlinear?
Omar Pietro Carnevale (QMUL), joint with Damiano Di Francesco (Sant'Anna School of Advanced Studies)

Rethinking Economies of Scope: Structural Estimation of Production for Multiproduct Firms
Haiming Wu (UCL)

Model-Based Identification: Estimating Causal Effects – using Misspecified Structural Models
Tom Glinnan (LSE)

All talks are 25 mins, with 5 mins for questions and comments.