

4th Annual UCL – CeMMAP Ph.D./PostDoc Econometrics Research Day

Friday, 25th September, 2026
B20 Jevons Room Drayton House, 30 Gordon St.

9:15–9:30 Welcome

Session 1 (9:30–11:00)

Identification of Child Penalties
Dor Leventer (UCL)

Inference for Linear Regression Models with Potentially Endogenous Outliers
Jing Kong (University of Oxford)

Overidentification Tests for Linear IV Models in Practice
Yuxuan Ren (UCL)

11:00–11:15 Coffee Break

Session 2 (11:15–12:45)

Estimation of Rational Inattention–Additive Random Utility Models
Ruolei Zhu (UCL)

Synthetic Counterfactual Network
Chen-Wei Hsiang (UCL)

Centrality Estimation from Sampled Networks
Yang Xu (University of Oxford)

12:45–13:30 Lunch

Classic Sandwich Packed Lunch will be available, but also feel free to BYO

Session 3 (13:30–15:30)

Adaptive Design of Clustered Surveys and Experiments
Carlos Gonzalez Perez (University of Oxford)

Estimation of BLP Models with High-dimensional Controls
Hua Jin (UCL)

Asymptotics of an Explosive Autoregression
Kasper Sunn Blumensaat (University of Oxford)

Functional VARs and Functional Local Projections: A Practical Guide
Ziyuan Mu (UCL)

15:30–15:45 Coffee Break

Session 4 (15:45–17:15)

Estimation under Shape Constraints with a Logarithmic Barrier Penalty
Mohamed Karim Merabtine (QMUL)

Causal Inference under Dynamic Selection on Unobservables
Weisheng Zhang (UCL)

Double Machine Learning with High-dimensional Interactive Fixed Effects
Binzhi Chen (University of Essex)

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