学术报告

报告题目: Testing Inequalities Linear in Nuisance Parameters

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报告摘要: This paper proposes a new test for inequalities linear in possibly partially identified nuisance parameters. It extends the subvector conditional chi-squared(CC)test in Cox and Shi(2022,CS22)to a setting where the nuisance parameter is multiplied to an unknown and estimable matrix. Properly accounting for the estimation noise in this matrix while maintaining the simplicity of the CC testis the main innovation of this paper. As such, the paper provides a simple and powerful solution to a broad set of problems including subvector inference for models represented by linear programs nonparametric instrumental variable models with discrete regressor and instruments, and linear unconditional moment inequality models. We also derive a simplified formula for computing the critical value that makes the computation of the CC test elementary.

报告人简介 : Bio Xiaoxia Shi is a Lowell and Leila Robinson Chair Professor at the Economics Department of the University of Wisconsin at Madison. Her research interests include inference for moment inequality models, identification and inference in discrete choice models and model selection tests. She has published papers in Econometrica, Journal of Political Economy, Journal of Econometrics, Econometric Theory Quantitative Economics, etc. She is on the editorial board of Econometric Theory and is an associate editor at Quantitative Economics.