Celebrating James G. MacKinnon
Conference Schedule

George Teves Room
The University Club at Queen's
168 Stuart Street Kingston

Thursday September 18, 2025

1:00 Welcome and Register
Opening Remarks @1:10 Steve Lehrer, Queen's University and NBER

1:15 James's Contributions to MA Training
Chair: **Sean Elliott**, University of Toronto

Philippe Goulet Coulombe, UQAM
Opening the Black Box of Local Projections

Adrian Otoiu, Bucharest University of Economic Studies
Occupational change in Canada, a story of upgrading and mid-upgrading

2:15 Break

2:30 James's Contributions to PhD Training
Chair: **Jeff Penney**, University of Alberta

Dakyung Seong, University of Sydney
Instrumental Variable Regression with Varying-intensity Repeated Treatments

Ryan Davies, Babson College
Using matched samples to test for differences in trade execution costs: Revisited

Leo Michelis, Toronto Metropolitan University
Testing for Bubbles in Canada's Regional Housing Markets

Thanasis Stengos, University of Guelph
Frequentist Model Averaging with Nash Bargaining: A Stochastic Dominance Approach

3:55 Break

4:10 James's Contributions to Postdoctoral Training
Chair: **Nikolay Kudrin**, Queen's University and University of Sydney

Antoine Djogbenou, York University
Rolling window selection in FAR models with structural instabilities

Nick Brown, Florida State University
Generalized Latent Group Parallel Trends

5:30 Poster and Reception at Delta Kingston 6th Floor
The full list of poster presenters and titles appear on page 4 and 5.

6:45 Banquet Dinner at Delta Kingston 6th Floor
Host: **Sumon Majumdar**, Queen's University

Friday September 19, 2025

8:30 Continental Breakfast

9:00 James as a Co-Parent of the CESG
Chair: **Charles Beach**, Queen's University

Jean Marie Dufour, McGill University
Adaptive eigenspace regularized rank-robust Wald tests

Christian Gourieroux, University of Toronto
Affine Feedforward Stochastic (AFS) Neural Network

10:05 John Weatherall Distinguished Presentation
Chair: TBA

Hashem Pesaran, University of Cambridge and University of Southern California

Analysis of Multiple Long Run Relations in Panel Data Models with Applications to Financial Ratios

10:45 Break

11:00 James as an Eclectic Inspiration

Chair: **Taylor Jaworski**, University of Colorado

Douglas Miller, Cornell University

Dyad-robust statistical inference for trade and migration flows

Harry Paarsch, University of Central Florida

Signal Shading to Avoid the Winner's Curse: Bidding for Tree-Planting Contracts in British Columbia

Stephen Snudden, Wilfred Laurier University

Seize the Last Day: Period-End-Point Sampling for Forecasts of Temporally Aggregated Data

12:20-1:50 Lunch at Dunning Hall

2:00 James as Collaborator

Chair: **Matt Webb**, Carleton University

Morten Nielsen, Aarhus University

Improved Inference for Nonparametric Regression and Regression-Discontinuity Designs

Russell Davidson, McGill University

A Statistical Characterization of Median-Based Inequality Measures

Posters in alphabetical order

Sean Elliott, University of Toronto
Second Demographic Transition: Marriage, Cohabitation, and Fertility

Ulrich Hounyo, University of Albany SUNY
Projection-Based Wild Bootstrap under General Two-way Cluster Dependence with Serial Dependence

Joann Jasiak, York University
Bubble Detection with Application to Green Bubbles: A Noncausal Approach

Maggie Jones, McGill University
Short- and Long-Run Effects of High-Stakes Tests

Jin Young Yoon, Queen's University
Never too busy to help: Experimental evidence on the effect of Employment on Volunteering

Sunny Karim, Carleton University
Good Controls Gone Bad: Difference-in-Differences with Covariates

Nikolay Kuldrin, Queen's University and University of Sydney
Testing for and Evaluating the Extent of Selective Reporting

Aryan Manafi Neyazi, York University
GCov-Based Portmanteau Test

Marcos Lee, Queen's University
Eliciting Subjective Belief Distributions About Returns to Investment in Early Childhood

Quinlan Lee, University of Toronto
Nonlinear Forecast Error Variance Decompositions with Hermite Polynomials

Jiannan Mai, University of Guelph
GMM Estimation and Impulse Response Functions of Spatial Dynamic Panel Simultaneous Equations Models with Two Way Fixed Effects

Alex Maynard, University of Guelph
Order Flow and Cryptocurrency Returns

Gabriel Rodriguez-Rondon, Bank of Canada
Practical estimation of high-dimensional stochastic volatility models with applications to macroeconomic uncertainty in Québec and Canada

Kensuke Sakumoto, University of Wisconsin-Madison
Network Robust Inference for Fixed Effect Regressions

Adrian Schroeder, University of Toronto
Dynamic Factor Binary Panels: Identification and Particle Filter Estimation

Elisavet Serenidou, University of Guelph
A framework of spatial models on regression discontinuities design

Pujee Tuvaandorj, York University
A Likelihood Ratio C(α) Test

Zhijie Xiao, Boston College
Identifying Distributional Impacts via Functional Quantile Regression

Yiwen Wang, University of Winnipeg
An Investigation into the Effects of Greenbelt in Canadian Cities