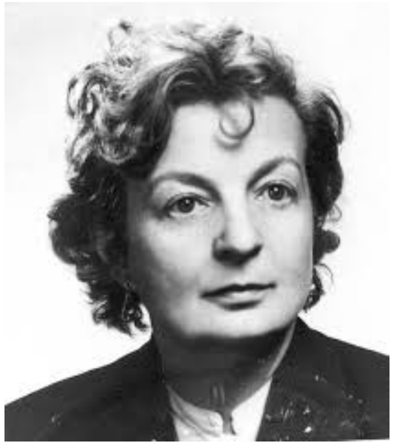

Humboldt-Universität zu Berlin
School of Business and Economics
IRTG 1792: High Dimensional
Nonstationary Time Series

IRTG 1792: High Dimensional Nonstationary Time Series
Cordially invites you to join

The Hilda Geiringer Lecture 2019

6th November 2019
17:00 p.m.

Venue: Erhard-Schmidt Hörsaal
Weierstraß-Institut für Angewandte Analysis und Stochastik (WIAS)
Mohrenstraße 39, 10117 Berlin

Lecture:

Inspiring **Female** Researchers

Xiaohong Chen
(Yale University)

Adaptive Testing in Instrumental Variables Models

For a nonparametric instrumental variables (NPIV) model we introduce adaptive inference on a structural function. We propose a direct test statistic for hypothesis testing based on a leave-one-out, sieve NPIV estimator. Our test is applicable to identified and partially identified models.

For further information, we invite you to visit: https://hu.berlin/HGL2019
The entrance is free.