**Day One: October 21, 2016**

<table>
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<tr>
<th>Time</th>
<th>Event</th>
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<tr>
<td>8:30 – 9:00 a.m.</td>
<td>Registration and Breakfast</td>
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<tr>
<td>9:00 – 9:10 a.m.</td>
<td>Welcome and Opening Remarks</td>
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<td>M. Hashem Pesaran, Director, USC Dornsife INET</td>
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<tr>
<td>9:10 – 10:30 a.m.</td>
<td>Session 1</td>
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<tr>
<td>Moderator: Jui-Chung Yang (USC Dornsife INET)</td>
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<tr>
<td><strong>Oracle Estimation of a Change Point in High Dimensional Quantile Regression</strong></td>
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<td>Sokbae Lee (IFS), Yuan Liao (Maryland), <strong>Myung Hwan Seo</strong> (SNU), and Youngki Shin (UTS)</td>
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<tr>
<td><strong>Structured Signal Recovery from Non-linear and Heavy-Tailed Measurements</strong></td>
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<td>Larry Goldstein (USC), Stanislav Minsker (USC), and <strong>Xiaohan Wei</strong> (USC)</td>
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<td><strong>Imputing Categorical Data with Machine Learning Methods</strong></td>
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<td><strong>Guillaume Pouliot</strong> (Chicago)</td>
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<td><strong>Innovated Scalable Efficient Estimation in Ultra-Large Gaussian Graphical Models</strong></td>
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<td><strong>Yingying Fan</strong> (USC) and Jinchi Lv (USC)</td>
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<td>10:30 – 11:00 a.m.</td>
<td>Coffee Break</td>
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<td>11:00 – 12:10 p.m.</td>
<td>Session 2</td>
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<td>Moderator: Martin Lopez-Daneri (USC Dornsife INET)</td>
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<td><strong>Google Tools for Data</strong></td>
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<td><strong>Hal Varian</strong>*(Berkeley)</td>
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<td>Deep Autoencoder for Pattern Identification in High-Dimensional Consumer Purchase Data</td>
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<td>Ya Xue (Duke) and <strong>Matthew Harding</strong> (UC Irvine)</td>
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<td><strong>Optimal Large-Scale Internet Media Selection</strong></td>
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<td>Courtney Paulson (USC), Lan Luo (USC), and <strong>Gareth James</strong> (USC)</td>
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*Denotes an invited speaker. Invited speakers are allocated 30 minutes. Contributed speakers are allocated 20 minutes.
12:10 – 1:10 p.m. Lunch

1:10 – 2:30 p.m. Session 3
Moderator: Khai Chiong (USC Dornsife INET)

**Mobile Money in Tanzania**
Nicholas Economides (NYU) and Przemyslaw Jezierski* (Berkeley)

**Managing the Sharing Economy: Flexible Work and Pay on the Uber Platform**
Keith Chen* (UCLA)

**Estimating High Dimensional Demand under Bounded Rationality: The ESMAX Demand System**
Victor Aguiar (UWO) and Nickolai Riabov (Brown)

2:30 – 3:20 p.m. Coffee Break and Poster Session

3:20 – 4:50 p.m. Session 4
Moderator: Petra Thiemann (USC Dornsife INET)

**Measuring Polarization in High-Dimensional Data: Method and Application to Congressional Speech**
Matthew Gentzkow* (Stanford), Jesse M. Shapiro (Brown), and Matt Taddy (Chicago)

**Random Projection Estimation of Discrete-Choice Models with Large Choice Sets**
Khai Chiong (USC Dornsife INET) and Matt Shum* (Caltech)

**Deep IV**
Jason Hartford (UBC), Greg Lewis* (Microsoft Research), and Matt Taddy (Chicago)

4:50 – 5:30 p.m. Coffee Break (Downstairs)

5:30 – 6:50 p.m. Panel Discussion (Downstairs)
Chair: Matt Kahn (USC Dornsife INET)

7:00 – 8:30 p.m. Conference Dinner at Moreton Fig (By Invitation Only)
Day Two: October 22, 2016

8:30 – 9:00 a.m.  Breakfast

9:00 – 10:10 a.m.  Session 5
Moderator: Michael Leung (USC Dornsife INET)

Validating Market Risk Factors and Forecasting Bond Risk Premia Using Innovated Factor Models
Jianqing Fan* (Princeton)

Tuning-Free Heterogeneity Pursuit in Massive Networks
Zhao Ren (Pittsburgh), Yongjian Kang (USC), Yingying Fan (USC), and Jinchi Lv (USC)

Estimation of High-Dimensional Graphical Models with Shape Restriction
Khai Chiong (USC Dornsife INET) and Hyungsik Roger Moon (USC Dornsife INET)

10:10 – 11:00 a.m.  Coffee Break and Poster Session

11:00 – 12:20 p.m.  Session 6
Moderator: Daisuke Fujii (USC Dornsife INET)

Can We Trust the Bootstrap? (In Moderate and High Dimensions)
Noureddine El Karoui* (Berkeley) and Elizabeth Purdom (Berkeley)

Large-Scale Global and Simultaneous Inference: Estimation and Testing in Very High Dimensions
Wenguang Sun* (USC)

A Multiple Testing Approach to the Regularisation of Large Sample Correlation Matrices
Natalia Bailey (Queen Mary), Hashem Pesaran (USC Dornsife INET, Cambridge), and Vanessa Smith (York)

12:20 – 1:30 p.m.  Lunch
1:30 – 3:00 p.m.  

**Session 7**

**Moderator:** Roger Moon (USC Dornsife INET)

**Double Machine Learning for Treatment and Causal Parameters**

*Victor Chernozhukov* (MIT), Denis Chetverikov (UCLA), Mert Demirer (MIT), Esther Duflo (MIT), Christian Hansen (Chicago), and Whitney Newey (MIT)

**Solving Heterogeneous Estimating Equations with Gradient Forests**

*Susan Athey* (Stanford), Julie Tibshirani (Palantir), Stefan Wager (Columbia)

**Treatment and Spillover Effects under Network Interference**

*Michael Leung* (USC Dornsife INET)

** Efficient Inference of Average Treatment Effects in High Dimensions via Approximate Residual Balancing**

Susan Athey (Stanford), Guido W. Imbens (Stanford), and *Stefan Wager* (Stanford)