“Uniform Post-Selection Inference for LAD Regression and Other Z-Estimation Problems”

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ABSTRACT

The talk is based mainly on the following papers:


Robust Inference in Approximately Sparse Quantile Regression Models (with an Application to Malnutrition), ArXiv 2014, with A. Belloni & K. Kato

Inference on Treatment Effects After Selection Amongst High-Dimensional Controls (with an Application to Abortion and Crime), ArXiv 2011, The Review of Economic Studies, 2013, with A. Belloni & C. Hansen

and the slides are available here.