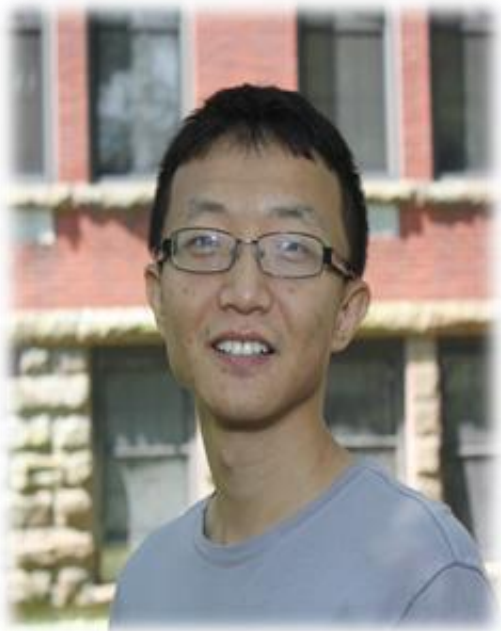


DEPARTMENT OF STATISTICS

**Yuan Liao**

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Inference for Heterogeneous Treatment Effects using Low-Rank Estimation

June 10, 2020
11:45am – 12:45pm

Zoom Meeting: Meeting ID: 821 4636 4726
Password: 857921

Abstract: We study a panel data model with heterogeneous treatment effects, where coefficients are allowed to vary across both individuals and over time. The key dimension reduction assumption we employ is that the heterogeneous slopes can be expressed as a factor structure so that the high-dimensional slope matrix is low-rank and can thus be estimated using low-rank regularized regression. We provide a multi-step estimation procedure for the heterogeneous effects.

Bio: Yuan Liao is an Associate Professor of Economics at Rutgers University. He received his Ph.D. in Statistics from Northwestern University in 2010. Before joining Rutgers in 2016, Yuan held a position as Assistant Professor of Statistics at University of Maryland (2012-2016), and worked at Princeton University as a postdoc (2010-2012)

