

## Workshop on Exact Statistics, Vienna, April 17-18, 2012

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Location: Maria Theresien Strasse 3

Time: 9:00-16:30 and 9:00-13:00

Organizer: Karl Schlag (karl.schlag@univie.ac.at)

Administrative help: Elisabeth Polster (elisabeth.polster@univie.ac.at)

Participants:

**Elise Coudin**, Centre de Recherche en Economie et Statistique, Institut National de la Statistique et des Etudes Economiques, Malakoff Cedex, France

**Jean-Marie Dufour**, Department of Economics, McGill University, Montreal

**Olivier Gossner**, Paris School of Economics, Paris and London School of Economics, London.

**Gareth Liu-Evans**, Management School, University of Liverpool

**Karl Schlag**, Department of Economics, University of Vienna

**Francesca Solmi**, I-Biostat, University of Hasselt, Diepenbeek, Belgium

**Abderrahim Taamouti**, Department of Economics, Universidad Carlos III de Madrid

This is a small meeting of researchers who work on exact statistics, in particular on regressions. Objective is to present and compare approaches as well as to demonstrate available software packages.

If you wish to attend the workshop, please write Elisabeth Polster, in particular if you want to join dinner on the 16<sup>th</sup> or the 17<sup>th</sup>.

## Schedule

### Tuesday April 17 Talks

Seminar room 1, ground floor, Maria Theresien Strasse 3

- 9:00 Greetings
- 9:15-10:00 **Karl Schlag**  
Overview of exact methods that do not need additional distributional assumptions
- 10:00-10:45 **Jean-Marie Dufour** (joint work with Frédéric Jouneau-Sion and Olivier Torrès (Université de Lille 3)  
Testability and methods of moments in nonparametric and semiparametric models
- 10:45-11:00 *Coffee break*
- 11:00-11:45 **Elise Coudin** (joint work with Jean-Marie Dufour)  
Finite (and large) sample distribution-free inference in median regressions with instrumental variables
- 11:45-12:30 **Francesca Solmi** (joint work with Karl Schlag)  
Exact nonparametric regression analysis
- 12:30-14:00 *Lunch*
- 14:00-14:45 **Gareth Liu-Evans** (joint work with Olivier Gossner and Karl Schlag)  
Investigating the true size of asymptotic tests in linear probability models
- 14:45-15:30 **Abderrahim Taamouti** (joint work with Jean-Marie Dufour)  
Exact optimal and adaptive sign-based tests
- 15:30-15:45 *Coffee*
- 15:45-16:30 **Olivier Gossner** (joint work with Karl Schlag)  
The standardized test: an exact test for linear regressions

### Wednesday April 18 Software presentations and discussions

Seminar room 2, mezzanine, Maria Theresien Strasse 3

- 9:00-9:15 Greetings
- 9:15-10:00 Gareth Liu-Evans: Software in R for running exact linear regressions
- 10:00-10:45 Open discussion: On the limits of asymptotic theory in finite samples
- 10:45-11:00 *Coffee break*
- 11:00-11:45 Francesca Solmi: Software for running permutation tests
- 11:45-12:30 tba: Software presentation
- 13:00 end

### Social activities and Accomodation

- April 16: 20:00 Dinner at Universitätsbräuhaus in the complex of the former hospital (AKH)  
Either meet at Hotel Schottenpoint at 19:40 to walk there (10 minutes) or come directly to the restaurant (Alserstrasse 4, <http://www.unibrau.at/>).
- April 17: 19:00 Visit of the Viennese "heuriger" Schübel-Auer in Nussdorf  
We leave from Hotel Schottenpoint at 18:20, take the tram D to the final stop and walk 2 minutes. It is also very easy to go there directly on your own, eg if you are late (Zahnradbahnstraße 17, <http://www.schuebel-auer.at/kontakt>).
- April 18: 13:30 Lunch at Café Central (corner of Herrengasse and Strauchgasse, <http://www.palaisevents.at/cafecentral.html>)
- Accomodation All participants are at Hotel Schottenpoint except for Gareth who is at Hotel Bleckmann across the street but he will be having breakfast in Hotel Schottenpoint.