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STATISTICS COLLOQUIUM

MONDAY, FEBRUARY 8, 2016
TALK: 4:15 PM — SCIENCE CENTER 300H
RECEPTION: 3:50 PM

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

[Victor Chernozhukov](#)

**Department of Economics & Center for Statistics
MIT**

ABSTRACT

The talk is based mainly on the following papers:

[Uniform Post Selection Inference for LAD regression and Other Z-estimation Problems](#), Oberwolfach 2012, ArXiv 2013, Biometrika, 2014, with A. Belloni & K. Kato

[Post-Selection and Post-Regularization Inference: An Elementary, General Approach](#), Annual Review of Economics, 2015, with C. Hansen and M. Spindler

[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](#).