

**Indiana University-Purdue University
Indianapolis**
Department of Mathematical Sciences

STATISTICS SEMINAR

12:15pm—1:15pm, Tuesday, December 10, 2019
LD 265

Speaker: **Sheng Zhang**
Department of Mathematical Sciences, IUPUI

Title: **Estimation with many instrumental variables**

Abstract:

It is known that Using many valid instrumental variables could improve efficiency. In this paper, the authors gave corrected standard errors (CSE) to non-normal disturbances, for many instrumental variables cases. They proved the asymptotic theory for both the fixed number of instrumental variables and the growing number of instrumental variables. The simulation result will also be presented.