Conference Program

June 12-14, 2017

Building 2, Guanghua School of Management, Peking University

June 12, 2017		
16:30-18:00	**Registration**	**1st floor, Guanghua Guest House**
18:00-20:00	**Welcome Reception**	
June 13, 2017		
08:30-08:45	**Registration**	**Outside Room 109**
08:45-09:00	**Welcome Speech** **Qiao Liu,** Dean, Guanghua School of Management, Peking University **Song Xi Chen,** Co-Chair, Department of Business Statistics and Econometrics, Guanghua School of Management, Peking University	
09:00-09:50	**ET Lecture** **Chair: Yundong Tu,** Peking University **Xiaohong Chen**, Yale University *Penalized Sieve (Quasi) Likelihood Ratio Inferences on Irregularly or Partially Identified Semiparametric Structural Models*	**Room 109**
09:50-10:10	**Coffee Break**	
	Parallel Session 1A/1B	
	Session 1A **Chair: Tao Zou,** The Australian National University	**Room 109**
10:10-10:35	**Dacheng Xiu**, University of Chicago *Inference on Risk Premia in the Presence of Omitted Factors*	
10:35-11:00	**Chuanhai Zhang**, Zhongnan University of Economics and Law *A New Estimator for Integrated Volatility with Microstructure Noise and Jumps*	
11:00-11:25	**Qiying Wang**, The University of Sydney *Model Checks for Nonlinear Cointegrating Regression*	
	Session 1B **Chair: Tingting Cheng,** Nankai University	**Room 213**
10:10-10:35	**Chaohua Dong**, Southwestern University of Finance and Economics *Additive Nonparametric Models with Time Variable and Both Stationary and Nonstationary Regressors*	
10:35-11:00	**Yingying Dong**, University of California Irvine *Regression Discontinuity Designs with a Continuous Treatment*	

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11:00-11:25	**Heng Chen**, Bank of Canada *Robust Wavelet-Based Test for an Abrupt Mean Shift in the Presence of Unknown Smooth Trend and Long-Memory Errors*
11:25-13:00	**Lunch** **B1, Guanghua Guest House**
	Invited Session I **Room 109** **Chair: Xiaojun Song,** Peking University
13:00-13:40	**Yanqin Fan**, Washington University *Partial Identification in Moment Equality Models with Auxiliary Data*
13:40-14:20	**Juan Carlos Escanciano**, Indiana University *Semiparametric Identification and Fisher Information*
14:20-14:35	**Coffee Break**
	Parallel Session 2A/2B
	Session 2A **Room 109** **Chair: Chaohua Dong,** Southwestern University of Finance and Economics
14:35-15:00	**Qingliang Fan**, Xiamen University *Large System of Seemingly Unrelated Regressions: A Penalized Quasi-Maximum Likelihood Estimation Perspective*
15:00-15:25	**Geert Mesters**, Universitat Pompeu Fabra *Detecting Granular Time Series in Large Panels*
15:25-15:50	**Xiaohui Zhang**, University of Exeter *To Lie or Not to Lie: Survey Mode Effects on the Validity of Self-Reported Substance Use Data*
	Session 2B **Room 213** **Chair: Ye Chen,** Capital University of Economics and Business
14:35-15:00	**Ying Wang**, Peking University *Adaptive Estimation of Functional-coefficient Cointegration Models with Nonstationary Volatility*
15:00-15:25	**Hsein Kew**, Monash University *Level Shift Estimation in the Presence of Non-stationary Volatility with an Application to the Unit Root Testing Problem*
15:25-15:50	**Tingting Cheng**, Nankai University *Multi-Step Non- and Semi-Parametric Predictive Regressions*
15:50-16:05	**Coffee Break**

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	Parallel Session 3A/3B
	Session 3A **Room 109** **Chair: Xuexin Wang,** Xiamen University
16:05-16:30	**Patrick Wongsa-art**, Newcastle University *Correlation Curve Time Series Analysis of Correlation Dynamics*
16:30-16:55	**Artem Prokhorov**, University of Sydney *A New Measure of Vector Dependence, with an Application to Financial Risk and Contagion*
16:55-17:20	**Young C. Joo**, Chung-Ang University *Robust Portfolio Selection with Linear Regression and S-shaped Utility*
17:20-17:45	**Yin Liao**, Queensland University of Technology *Modeling the Cross Section of Stock Returns Using Sensible Models in a Model Pool*
	Session 3B **Room 213** **Chair: Yu-Chin Hsu,** Academia Sinica
16:05-16:30	**Zhengtao Shi**, The Chinese University of Hong Kong *A Structural Pairwise Network Model with Individual Heterogeneity*
16:30-16:55	**Tao Zou**, The Australian National University *Network Influence Analysis*
16:55-17:20	**Wang Miao**, Peking University *Identifying Causal Effects With Proxy Variables of an Unmeasured Confounder*
17:20-17:45	**Pedro H. C. Sant' Anna**, Vanderbilt University *Program Evaluation with Right-Censored Data*

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08:45-09:00	**Registration**
	Invited Session II **Room 109** **Chair: Jihai Yu,** Peking University
09:00-09:40	**Joon Park,** Indiana University *Econometric Analysis of Functional Dynamics*
09:40-10:20	**Zhijie Xiao**, Boston College *Hybrid Quantile Regression Estimation for Time Series Models with Conditional Heteroscedasticity*
10:20-10:35	**Coffee Break**
	Parallel Session 4A/4B
	Session 4A **Room 109** **Chair: Qingliang Fan,** Xiamen University
10:35-11:00	**Shuo Li**, Tianjin University of Finance and Economics *Simultaneous Specification Testing for Nonlinear Time Series Models*
11:00-11:25	**Zhonghao Fu**, Cornell University *Consistent Testing for Structural Change in Time Series Regression Models via the Fourier Transform*
11:25-11:50	**Ye Chen**, Capital University of Economics and Business *Spurious Regressions with Moderately Explosive Processes*
11:50-12:15	**Xuexin Wang**, Xiamen University *A Simple Portmanteau Test for Time Series Models with Weak Innovations*
	Session 4B **Room 213** **Chair: Ying Wang,** Peking University
10:35-11:00	**Zhentong Lu**, Shanghai University of Finance and Economics *A Semi-Nonparametric Estimator for Random Coefficient Demand Models*
11:00-11:25	**Yu-Chin Hsu**, Academia Sinica *Testing Generalized Regression Monotonicity*
11:25-11:50	**Namhyun Kim**, University of Exeter *A Note on the Regularized Approach to Biased 2SLS Estimation with Weak Instruments*
11:50-12:15	**Yu Zhou**, Fudan University *Identification and Estimation of Entry Games Under the Symmetry of Unobservables*
12:15-13:30	**Lunch** **B1, Guanghua Guest House**

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	Invited Session III **Room 109** **Chair: Hsein Kew,** Monash University
13:30-14:10	**Elie Tamer,** Harvard University *Inference on Parameters in Dynamic Discrete Choice Models*
14:10-14:50	**Liangjun Su**, Singapore Management University *Identifying Latent Grouped Structures in Nonlinear Panels*
14:50-15:05	**Coffee Break**
	Parallel Session 5A/5B
	Session 5A **Room 109** **Chair: Wang Miao,** Peking University
15:05-15:30	**Yuya Sasaki**, Johns Hopkins University *A Unified Robust Bootstrap Method for Sharp/Fuzzy Mean/Quantile Regression Discontinuity/Kink Designs*
15:30-15:55	**Dante Amengual**, CEMFI *Normality Tests for Latent Variables*
15:55-16:20	**Naijing Huang**, Central University of Finance and Economics *Weak Inference for Dynamic Stochastic General Equilibrium Models with Time-varying Parameters*
	Session 5B **Room 213** **Chair: Shuo Li,** Tianjin University of Finance and Economics
15:05-15:30	**Yoosoon Chang**, Indiana University *Identifying and Estimating the Longrun Effect of Income Distribution on Aggregate Consumption*
15:30-15:55	**Tsung-Chih Lai**, Feng Chia University *A Double Local Polynomial Method for Conditional Density*
15:55-16:20	**Sung Y. Park**, Chung-Ang University *Multivariate Density Forecast Evaluation: Smooth Test*