

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
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08:45-09:00	Welcome Speech	
	Chair: Yundong Tu , Peking University	
	Xiaohong Chen , Yale University	
	Penalized Sieve (Quasi) Likelihood Ratio Inferences on Irregularly or Partially Identified Semiparametric Structural Models	

09:50-10:10	Coffee Break
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Parallel Session 1A/1B

Session 1A	Room 109
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Chair: Tao Zou, The Australian National University

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	Qiyang Wang , The University of Sydney
	Model Checks for Nonlinear Cointegrating Regression

Session 1B	Room 213
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Chair: Tingting Cheng, Nankai University

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 Chair: Xiaojun Song , Peking University	Room 109
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 Chair: Chaohua Dong , Southwestern University of Finance and Economics	Room 109
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 Chair: Ye Chen , Capital University of Economics and Business	Room 213
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 Wongsart**, 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

June 14, 2017

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