

Conference Program

June 12-14, 2017

Building 2, Guanghai School of Management, Peking University

June 12, 2017

16:30-18:00 **Registration** **1st floor, Guanghai 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**

Ellate **Room 109**

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**

Parallel Session 1A/1B

Session 1A **Room 109**

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**

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** **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 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

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