

# Conference Program

June 12-14, 2017

Building 2, Guanghai School of Management, Peking University

June 12, 2017

16:30-18:00      **Registration**      **1<sup>st</sup> 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



June 13, 2017

**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

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

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