Inaugural Meeting of Young Econometricians in Asian-Pacific (YEAP) Region

J 15-16, 2015

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Thursday, Jan 15, 2015

8:30-8:50 **Registration**

8:50-9:00 **Opening Ceremony**

m : **Song Xi Chen** ( )

C : **Yundong Tu** ( )

9:00-10:00 **Keynote Speech I**

A New Semiparametric Quantile Panel Data Model with Estimating the Growth Effect of FDI (C , L C F)

: **Zongwu Cai** (f K)

C : **Hansheng Wang** ( )

10:00-10:20 **Tea/Coffee Break**

Session I: Time Series Econometrics

C : **Jiawen Xu** (f F E m)

10:20-10:50 *Identification, Estimation, and Inference in Structural VARs with External Instruments* (C , H J L M O)

: **Xu Han** (C f H K)

10:50-11:20 *Testing Strict Stationarity with Applications to Macroeconomic and Financial Time Series* (m H ,)

: **Xia Wang** (f C A m f)

11:20-11:50 *CAY Revisit: A Fractional Time Series Analysis* ( )

: **Tian Xie** ( )

11:50-12:20 *Averaging Estimators for Cointegrated Vector Autoregressive Models* ( )

: **Yanping Yi** (f F E m)

12:20-14:00 **Lunch**

Session II: Microeconometrics: Identification and Estimation
C : **Zhihong Chen** (f I B E m)

14:00-14:30 *How Likely to Be Caught: Identification and Estimation of Strategic Misreporting* (A , j H Þ)

: **Shengjie Hong** ( )

14:30-15:00 *Nonparametric Identification and Estimation of Double Auctions* (H L N L)

: **Nianqing Liu** (f F E m)

15:00-15:30 *Identification and Estimation of Single Index Models with Measurement Error and Endogeneity* (H , J -L m)

: **Ji-Liang Shiu** (m f C)

15:30-16:00 **Tea/Coffee Break**

Session III: Spatial and Panel Data Econometrics
C : **Jihai Yu** (Þ)

16:00-16:30 *Estimation and inference of matrix exponential spatial specification models with Durbin and endogenous regressors* (F J L -f L)

: **Fei Jin** (f F E m)

16:30-17:00 *Smoothed Spatial Maximum Score Estimation of Spatial Autoregressive Binary Choice Panel Models* (J L)

: **Jinghua Lei** (m f C)

17:00-17:30 *Semiparametric Estimation of Partially Linear Dynamic Panel Data Models with*

Fixed Effects (L j)

: **Yonghui Zhang** (m f C)

18:00-20:00 **Reception Dinner (by invitation)**

<u>Friday, Jan 16, 2015</u>

Session IV(a): Financial Econometrics
C : **Yu Ren** (m)

9:00-9:30 *Empirical Process Based Specification Testing for Ergodic Diffusions Sampled From High Frequency Data* (C)

: **Qiang Chen** (f F E m)

9:30-10:00 *Risk Measures Based on First Four Moments and Resulting Trading Strategies* (O-C C ,C -M K)

: **O-Chia Chuang** ( )

10:00-11:00 **Keynote Speech II**
Principal Component Analysis of High Frequency Data (A¨ - D)

: **Yacine Aït-Sahalia** ( )
C : **Songxi Chen** ( )

11:00-11:20 **Tea/Coffee Break**

Session IV(b): Financial Econometrics
C : **Zhuo Huang**( )

11:20-11:50 *Adaptive Interest Rate Modelling* (M m G , f K H)

: **Mengmeng Guo** (. f F E m)

11:50-12:20 *The Distribution of the Mean Reversion Estimator in the Ornstein-Uhlenbeck Process* (B , Am)

: **Yun Wang** (f I B E m)

12:20-14:00 **Lunch**

Session V: Hypothesis Testing
C : **Xiaojun Song** (   )

14:00-14:30 *A Bayesian Specification Test* (L ,   J   )

: **Yong Li** (m   f C   )

14:30-15:00 *Second Order Properties of Empirical Likelihood Ratio Tests for General Parameter Hypothesis Testing Problems* (J   M)

: **Jun Ma** (m   f C   )

15:00-15:30 *A New Class of Tests for Overidentifying Restrictions* (   )

: **Xuexin Wang** (m   )

15:30-16:00 **Tea/Coffee Break**

Session VI: Microeconometrics: General Topics
C : **Xinyu Zhang** (C   f B   E   m)

16:00-16:30 *Improving Confidence Sets When Parameters Are Weakly Identified* (F   , H   B   J. m)

: **Qiang Feng** (f I   B   E   m)

16:30-17:00 *Censored Quantile Regression with Endogeneity in Functional Coefficient Models* (J   )

: **Jie Wei** (H   f   )

17:00-17:30 *Semiparametric Inference for Estimating Equations with Nonignorablely Missing Covariates* (F   F   , J   )

: **Zhiguo Xiao** (F   )