INTERNATIONAL CONFERENCE ON ECONOMETRICS

Chengdu, China | June 11, 2018

Venue: Ren De Hall (B)

3rd Floor, Renhe Spring Hotel

No. 19, 2nd Section, 2nd Ring Road West

Chengdu 610074, P.R.China

PROGRAM

08:30-09:00 **Registration**

09:00-09:10 **Opening Remark**

Li Gan, Southwestern University of Finance and Economics

09:10-09:20 **Opening Remark**

Tong Li, Vanderbilt University

Session 1:

09:20-09:40 **Quantile Regression, Time-Varying Regressors and Sequential Estimation**

Songnian Chen, Hong Kong University of Science and Technology

09:40-10:00 **Data-Cloning SMC^2 for Applications to Latent Variable Models**

Jin-Chuan Duan, National University of Singapore

10:00-10:20 **High-Frequency Large Volatility Estimation via Matrix Completion**

Jianqing Fan, Princeton University

10:20-10:40 **TBA**

Li Gan, Southwestern University of Finance and Economics

10:40-11:10 ***Coffee Break***

11:10-11:30 **Consistent Testing for Structural Change in Time Series Regression Models via the Fourier Transform**

Yongmiao Hong, Cornell University

11:30-11:50 **A New Approach for the Analysis of Stochastic Heterogeneity**

Jae-Young Kim, Seoul National University

11:50-12:10 **Estimating Semiparametric Expectations and Treatment Effects**

Roger Klein, Rutgers University

12:10-12:30 **Nonparametric Maximum Likelihood Methods for Binary Response Models with Random Coefficients**

Roger Koenker, University College London

12:30-14:00 ***Lunch***

Spring Restaurant

Session 2:

14:00-14:20 **Estimation of Dynamic Panel Data Models with Short Time Periods**

Lung-Fei Lee, The Ohio State University

14:20-14:40 **On Averaging Information for Inference**

Esfandiar Maasoumi, Emory University

14:40-15:00 **Identification of Nonseparable Preferences**

Rosa Matzkin, University of California, Los Angeles

15:00-15:20 **Nuclear Norm Regularized Estimation of Panel Regression Models**

Hyungsik Roger Moon, University of Southern California

15:20-15:40 **Double/De-Biased Machine Learning Using Regularized Riesz Representers**

Whitney Newey, Massachusetts Institute of Technology

15:40-16:10 ***Coffee Break***

16:10-16:30 **Estimation and Inference for Three-Dimensional Factor Models**

Liangjun Su, Singapore Management University

16:30-16:50 **Somewhere Between Utopia and Dystopia: Choosing From Multiple Incomparable Prospects**

Yoon-Jae Whang, Seoul National University

16:50-17:10 **The Bivariate Probit Model, Maximum Likelihood Estimation, Pseudo True Parameters and Partial Identification**

Xueyan Zhao, Monash University

18:30-21:00 ***Dinner***

Ren De Hall A+B

LIST OF PARTICIPANTS

Name	Affiliation
Songnian Chen	Hong Kong University of Science and Technology
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Zhutong Gu	Peking University HSBC Business School
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Yixiao Jiang (Ph.D. candidate)	Rutgers University
Sainan Jin	Singapore Management University
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