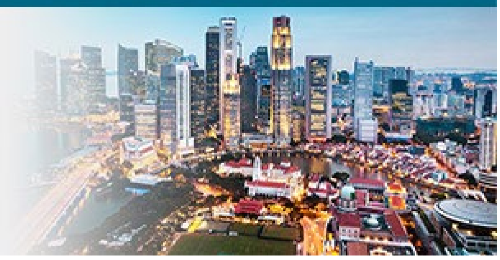
SMU School of Economics

SH3 VIRTUAL CONFERENCE ON ECONOMETRICS 2021

26 MARCH 2021



Programme

Note: The following time is in GMT+8 Singapore Time.

8:55-9:00am Welcome Address: Peter Phillips (Singapore Management University)

9:00-10:00am Session 1: Invited Session Chaired by Jia Li (Singapore Management University)

1. **Xu Cheng** (University of Pennsylvania)
   Title: Clustering for Multi-Dimensional Heterogeneity

2. **Timothy Christensen** (NYU)
   Title: Robust Forecasting

10:00-10:10am Break

10:10-12:10pm Session 2 Chaired by Yichong Zhang (Singapore Management University)

1. **Jia Li** (Singapore Management University)
   Title: Conditional Superior Predictive Ability

2. **Yanbo Liu** (Shandong University)
   Title: A Panel Approach to Econometric Analysis of Bubble Behavior

3. **Jie Wei** (Huazhong University of Science and Technology)
   Title: Panel Probit Models with Time-Varying Individual Effects: Reestimating the Effects of Fertility on Female Labor Participation

4. **Biqing Cai** (Huazhong University of Science and Technology)
   Title: Quantile Unit Root Inference for Panel Data with Common Shocks

12:10-1:30pm Lunch Break

1:30-3:30pm Session 3 Chaired by Jun Yu (Singapore Management University)

1. **Yichong Zhang** (Singapore Management University)
   Title: Detecting Latent Communities in Network Formation Models

2. **Koichi Maekawa** (Hiroshima University of Economics)
   Title: Estimation of Non-Gaussian Structural VAR model - A Flexible Quasi Likelihood Function Approach -

3. **Hiroshi Yamada** (Hiroshima University)
   Title: Spatial Autocorrelation and Spectral Graph Theory

4. **Bin Peng** (Huazhong University of Science and Technology)
   Title: On Testing Abnormal Returns for Large Correlated Assets

3:30-3:35pm Conclusion Remarks by Jun Yu (Singapore Management University)

Updated 24 Mar 2021