SH3 Conference in Econometrics

March 31, 2022

Program

The indicated time is the Singapore time (GMT+8)

8:30-10:00am: Session 1

Chair: Jun Yu (Singapore Management University)

Keynote speech: Mikkel Plagborg-Moller (Princeton University) Standard Errors for Calibrated Parameters

Yichong Zhang (Singapore Management University), Wild Bootstrap for Instrumental Variable Regressions with Weak and Few Clusters

Hiroshi Yamada (Hiroshima University) Seasonal Filtering

10:00-10:10am: Break

10:10am-12:10pm: Session 2

Chair: Jia Li (Singapore Management University)

Tetsuya Takabatake (Hiroshima University), Local Asymptotic Normality Property for Fractional Brownian Motion with Measurement Error

Qiyuan Li (Singapore Management University), Optimal Nonparametric Estimation of Volatility: A Decision-Theoretic Approach

Jie Wei (Huazhong University of Science and Technology), Weak Factor Models and Robust Diffusion Index Forecasts

Yiren Wang (Singapore Management University), Testing Heterogeneous Slope in Panel Quantile Regression Model

Zoom Link

Topic: SH3 Conference in Econometrics
Time: 31 March 2022 (Thursday) 8:30 AM -12:10 PM (Singapore Time)
Zoom link: https://smu-sg.zoom.us/j/98791436272?pwd=bXBVck9VZWZtNmR1S2Y3clZhV2lLZz09
Meeting ID: 987 9143 6272

Passcode: 123456