SH3 Conference in Econometrics

March 29, 2023
Venue: SOE Meeting Room 5.1, Singapore Management University

Program

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

9:15-10:45am: Session 1

Chair: Jun Yu (Singapore Management University)

Bin Peng and **Yixuan Peng** (Huazhong University of Science and Technology), Estimation and Inference of Constrained FAVAR Models

Hiroshi Yamada (Hiroshima University) A Unified Perspective on the Simple and Boosted HP Filters and the Results Derived from It

Dennis Lim (Singapore Management University), A Conditional Linear Combination Test with Many Weak Instruments

10:45-11:00am: Break

11:00-12:30am: Session 2

Chair: Yichong Zhang (Singapore Management University)

Zhao Zhao (Huazhong University of Science and Technology), Political Investing of Mutual Funds

Ryutah Kato (Hiroshima University). Extremal Quantile Regression under Multi-way Clustering

Yuexuan Ren (Singapore Management University), Optimal Inference for Spot Regressions

12:30 -1:45pm Lunch

1:45-3:15pm: Session 3

Chair: Hiroshi Yamada (Hiroshima University)

Yajuan Pan (Singapore Management University), Asymptotic Theory for Explosive Fractional Ornstein—Uhlenbeck Processes

Tetsuya Takabatake (Hiroshima University), Asymptotically Efficient Estimation for Fractional Brownian Motion with Additive Noise

Chen Zhang (Singapore Management University), Fractional Gaussian Noise: Spectral Density and Estimation Methods

3:15-3:30am: Break

3:30-5:00pm: Keynote Session (hybrid session)

Chair: Jia Li (Singapore Management University)

In-person attendees:
Venue: SOE Meeting Room 5.1, Singapore Management University

Online attendees:
Join Zoom Meeting
https://smu-sg.zoom.us/j/93324266280?pwd=L3Mxd1R0d05xVEdGbjR1MU9Kb2Y1QT09

Meeting ID: 933 2426 6280
Passcode: 290323

Roberto Reno (ESSEC) Discontinuous trading in continuous-time econometrics

Sebastien Laurent (Aix-Marseille University), Autoregressive Conditional Betas

6.30pm Conference Dinner: Wah Lok Restaurant @ Carlton Hotel Level 2