

## SH3 Conference in Econometrics

April 15, 2024

Venue: SOE Meeting Room 5.1, Singapore Management University

### Program

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

8:30 – 9:15am: Keynote Speaker 1

Chair: Peter Phillips (Singapore Management University)

**Jun Yu** (University of Macau), On the Spectral Density of Fractional Ornstein-Uhlenbeck Processes

9:15 – 10:00am: Keynote Speaker 2

Chair: Jia Li (Singapore Management University)

**Anastasios Magdalinos** (University of Southampton)

10:00 – 10:30am: Tea break

10:30-12:00nn: Session 1

Chair: Hiroshi Yamada (Hiroshima University)

**Tetsuya Takabatake** (Hiroshima University), Efficient estimation for the mixed fractional Brownian motion under high-frequency observations

**Yanbo Liu** (Shandong University) Robust Inference for Time-varying Predictability: A Sieve-IVX Approach (with Nan Liu, Peter C.B. Phillips and Yajie Zhang)

**Ying Wang** (Renmin University), Nonstationary Factor Augmented Predictive Regression: Spuriousness, Cointegration and Robust Inference

12:00- 1:30pm: Lunch

1:30- 3:00pm: Session 2

Chair: Bin Peng (Huazhong University of Science and Technology)

**Ryuta Kato** (Hiroshima University), Modal Regression for Network Data

**Nan Liu** (Xiamen University), Inference for Conditional Average Treatment Effects with Multiway Clustered Data (with Yanbo Liu, Yuya Sasaki)

**Zixuan Tao** (Huazhong University of Science and Technology), The Application of Model-X Knockoffs in Asset Pricing (With Jie Wei)

3:00 – 3:30pm: Tea break

3:30 - 5:00pm: Session 3

Chair: Liyu Dou (Singapore Management University)

**Hiroshi Yamada** (Hiroshima University), Seasonal Autocorrelation and Spectral Graph Theory

**Bin Peng** (Huazhong University of Science and Technology), Transformed Estimation for Panel VAR Models with Interactive Fixed Effects (with Xuan Ding)

**Zhentao Shi** (The Chinese University of Hong Kong), Nickell Meets Stambaugh: A Tale of Two Biases (with Chengwang Liao, Ziwei Mei)

5:00pm: Concluding remark by **Prof. Peter Phillips**

6:00pm: Conference Dinner @ **Armenor Restaurant (7 Purvis St, #01-01, Singapore 188586)**