

Monash/Princeton/SJTU/SMU Conference on Econometrics

July 9, 2023

Seminar Room 5-1, School of Economics, Level 5
Singapore Management University, 90 Stamford Road, Singapore 178903

Program

8:55-9:00 Welcome Remarks by Jun Yu (Singapore Management University)

Session 1: 9:00-10:30 Chaired by Jun Yu (Singapore Management University)

Graham Elliot (University of California San Diego) The Power of Tests for Detecting p-Hacking

Arnaud Maurel (Duke University) Partially Linear Models under Data Combination

Yacine Ait-Sahalia (Princeton University) How and When are High-Frequency Prices Predictable?

Coffee Break: 10:30-11:00

Session 2: 11:00-12:30 Chaired by Jiti Gao (Monash University)

Xi Qu (Shanghai Jiaotong University) Estimating Social Network Models with Missing Links

Heather Anderson (Monash University) Estimating the Effect of an EU-ETS Type Scheme in Australia Using a Synthetic Treatment Approach

Jia Li (Singapore Management University) Optimal Inference for Spot Regression

Lunch break 12:30-1:30

Session 3: 1:30-3:00 Chaired by Yichong Zhang (Singapore Management University)

Jun Yu (Singapore Management University) Hypothesis Testing via Posterior-Test-Based Bayes Factors

Bin Peng (Monash University) Neural Network with Dependent Data: A Nonparametric Regression Perspective

Wenxin Huang (Shanghai Jiaotong University) Estimation and Inference for Latent Group Structures with Structural Instabilities

Coffee Break: 3:00-3:30

Session 4 3:30-5:30 Chaired by Jia Li (Singapore Management University)

Ben Wong (Monash University) Tracking r^* with a Trend-cycle Decomposition that Corrects for Possible Model Misspecification

Qiyuan Li (Singapore Management University) Optimal Nonparametric Range-Based Volatility Estimation

Bonsoo Koo (Monash University) What Impulse Response Do Instrumental Variables Identify?

Chen Zhang (Singapore Management University) On the Optimal Forecast with the Fractional Brownian Motion

Conference Dinner: 6:30-8:00 (JUMBO Seafood @ East Coast, 1206 ECP, #01-07/08 East Coast Seafood Centre, Singapore 449883)