

Second Singapore Econometrics Conference
Jointed hosted by CEMMAP and Singapore Management University

August 4, 2026

Singapore Management University
School of Economics
90 Stamford Road
Singapore 178903

Venue: SOE Seminar Room 5-1, level 5

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

4 August 2026, 8:30am – 6:00pm (Venue: SOE Level 5 Seminar Room 5-1)

8:30 – 8:50am: Registration

8:45 – 9:00am: Opening Remarks: **Jia LI** (Dean, Singapore Management University)

Chair: Andrew CHESHER, University College London

9:00 – 10:00am: Keynote Speaker I, **Giuseppe CAVALIERE**, (University of Bologna)
Bootstrap Diagnostic Tests

10:00 – 10:30am: Tea Break #1

Chair: Yichong ZHANG, Singapore Management University

10:30 – 11:00am: **Tadao HOSHINO**, (Waseda University)
Network-Adjusted GMM Estimation under Network Uncertainty

11:00 – 11:30am: **Sheng Chao HO**, (Singapore Management University)
Large-Scale Inference with Limited Mobility

11:30 – 12:00am: **Luther YAP**, (National University of Singapore)
Variance Estimation with Dependence and Heterogeneous Means

12:00 – 12:30am: **Gregory Cox**, (National University of Singapore)
Simple and Adaptive Confidence Interval when Nuisance Parameters Satisfy an Inequality

12:30 – 2:00pm: Lunch

Chair: Aureo de Paula, University College London

2:00 – 3:00pm: **Toru KITAGAWA**, (Brown University)
Identification-Aware Markov Chain Monte Carlo

3:00 – 3:30pm: Tea break #2

Chair: Tian XIE, Singapore Management University

3:30 – 4:00pm: **Ming LI**, (National University of Singapore)

Finite-Sample Inference in Strategic Network Formation Models

4:00 – 4:30pm: **Liyu DOU**, (Singapore Management University)

An Improved Inference for IV Regressions

4:30 – 5:00pm: **Wenjie WANG**, (Nanyang Technological University)

Inference on effect size after multiple hypothesis testing

5:00 – 5:30pm: **Chengxin YAN**, (Singapore Management University)

Uniform Estimation for Integrated Functionals of Volatility in Pure-Jump Semimartingales

5:30 – 5:40pm: Closing Remarks

6:00pm: Post-Conference Dinner – *Prego Restaurant @ Fairmont Hotel*

Participants will gather after the closing remarks and walk to the restaurant together.