SMU-XMU Joint Econometrics Conference 2026
Jointly Organised by
Singapore Management University (SMU) and Xiamen University (XMU)

25 & 26 November 2026

Singapore Management University
School of Economics
90 Stamford Road
Singapore 178903

Venue: SOE Seminar Room 5-1, Level 5

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

25 November 2026, 8:00am – 5:45pm (Venue: SOE Level 5, Seminar Room 5-1)

8:00 – 8:20am: Registration and Morning Coffee

8:20 – 8:30am: Opening Remarks: **Jia LI** (Dean, Singapore Management University)

Chair: Jia LI, Singapore Management University

8:30 – 9:15am: Keynote Address: **Yongmiao HONG**, Xiamen University
Optimal Forecast Combination for Real-time Frequency Decompositions with Applications to Exchange Rates

9:15 – 9:45am: Tea Break #1

Chair: Anthony TAY, Singapore Management University

Contributed Session I

9:45 – 10:15am: **Xiaoyi HAN**, Xiamen University (Online)
Dynamic Panels with Time-Varying Latent Groups: A Nonparametric Bayesian Approach

10:15 – 10:45am: **Jianan LI,** Xiamen University
Model Selection and Model Averaging for Social Interaction Models

10:45 – 11:15am: **Nianqing LIU,** Xiamen University
Quantile Methods for Auctions with Entry

11:15 – 11:45am: **Ertian CHEN,** Xiamen University
Panel BLP: Fixed-Effects Estimation and Inference

11:45 – 1:15pm: Lunch

Chair: Tian XIE, Singapore Management University

Contributed Session II

1:15 – 1:45pm: **Yihong XU,** Xiamen University
Bayesian Synthetic Control with a Soft Simplex Constraint

1:45 – 2:15pm: **Xiulei WANG,** Xiamen University
Higher Education Expansion and Domestic Violence: Evidence from China

2:15 – 2:45pm: **Xuexin WANG,** Xiamen University
Weak-Identification-Robust Inference for Linear IV Regressions with High-Dimensional Conditional Instruments

2:45 – 3:15pm: **Pengjin MIN,** Singapore Management University
An Improved Inference for IV Regressions

3:15 – 3:45pm: Tea Break #2

Chair: Sheng Chao HO, Singapore Management University

Contributed Session III

3:45 – 4:15pm: **Chongyang GE,** Xiamen University
Testing the Martingale Difference Hypothesis for Functional Panels with Diverging Cross-section of Assets

4:15 – 4:45pm: **Yimeng XIE,** Xiamen University
Cluster Robust Inference in Small Samples Using Bias Corrections

4:45 – 5:15pm: **Shiqi HUANG,** Singapore Management University
Regression-Adjusted Inference for Partially Identified Parameter

5:15 – 5:45pm: **Jiezheng WEI,** Singapore Management University
Weak Identification in News-Jump Regressions

6:30 – 8:30pm: Post-Conference Dinner *(By Invitation Only)* - *Asia Grand Restaurant @ Fairmont Hotel.*
Participants will gather after the closing remarks and walk to the restaurant together.

26 November 2026, 8:00am – 1:00pm (Venue: SOE Level 5, Seminar Room 5-1)

8:00 – 8:15am: Registration & Morning Coffee

Chair: Liyu DOU, Singapore Management University

Contributed Session IV

8:15 – 8:45am: **Jin ZHOU,** Xiamen University
Estimating and Testing for Smooth Structural Changes in Mean of Functional Time Series

8:45 – 9:15am: **Meiting ZHU,** Xiamen University
Kernel-Weighted Projection Tests for Mean Changes in Functional Time Series

9:15 – 9:45am: **Chen TONG,** Xiamen University
A Balanced Parametrization of Correlation Matrices

9:45 – 10:15am: Tea Break

10:15 – 10:45am: **Xingbai XU,** Xiamen University
Stabilized Latent Group Structures Identification for Panel Data: A Regularization-Free Approach

10:45 – 11:15am: **Shunchao FANG,** Xiamen University
Adaptive Learning of Lag Structures for Mixed-Frequency Forecasting

11:15 – 11:45am: **Yixin LIU,** Singapore Management University
Multiscale Estimation of Price-Augmented Volatility Functionals with Small Windows

11:45 – 11:55am: Closing Remarks: **Jia LI** (Dean, Singapore Management University)

12:00 – 1:00pm: Lunch