2024 SMU-XMU Econometrics Conference Programme

November 15 - 16, 2024
Venue: SOE CTE Scape and Seminar 5.2, level 5
Singapore Management University

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

Day 1: 15 November 2024, 8:15am – 6:30pm (Venue: SOE Level 5 CTE Scape)

8:15 – 9:00am: Keynote Speaker 1

Chair: Jia LI (Singapore Management University)

Yongmiao HONG (University of Chinese Academy of Sciences), Time-Varying Model Averaging for GMM with Applications to Asset Pricing

9:00 – 9:45am: Keynote Speaker 2

Chair: Yongmiao HONG (University of Chinese Academy of Sciences)

Jia LI (Singapore Management University), Illuminating Important Economic News by Candlesticks: Optimal Testing Meets Technical Analysis

9:45 – 10:15am: Tea break #1

10:15 – 11:45pm: Session 1

Chair: Yichong ZHANG (Singapore Management University)

Muyi LI, (Xiamen University), Bootstrapped Multivariate Spectral Test for Diagnostic Checking of Weak Vector Autoregressive Models

Li CHEN (Xiamen University), Comprehensive Prediction of Arctic Sea Ice Disappearance Using Transformed Nonlinear Models with Common Trends and Cycles

Liyu DOU (Singapore Management University), Max-Share Misidentification

11:45 – 1:00pm: Lunch

1:00 – 3:00pm: Session 2

Chair: Liyu DOU (Singapore Management University)

Nan LIU (Xiamen University), Uniform Inference for Policy Learning

Sheng Chao HO (Singapore Management University), Optimal Estimation of Heterogeneous Parameters under Unknown Heteroskedasticity

Xingbai XU (Xiamen University), Concentrated Bayesian Estimation

Lina MENG (Xiamen University), Blaming the Wind: The Impact of Wind Turbine on Bird Biodiversity

3:00 – 3:30pm: Tea break #2

3:30 – 5:30pm: Session 3

Chair: Sheng Chao HO (Singapore Management University)

Liyuan CUI (City University of Hong Kong)**,** Time-Varying Factor Selection: A Sparse Fused GMM Approach

Dachuan CHEN (Singapore Management University), High Frequency Factor Analysis with Partially Observable Factors

Fuwei JIANG (Xiamen University), One Factor Binds All for Equity Premium Forecasting

Meng WU (Xiamen University), Ownership, Partisanship, and Media Slant

5:30pm: Group photo

6:30pm: Conference Dinner

Day 2: 16 November 2024, 8:30am – 11:30am (Venue: SOE Level 5 Seminar Room 5.2)

8:30 – 10:00am: Session 4

Chair: Dachuan CHEN (Singapore Management University)

Xiaoyi HAN (Xiamen University), Seeding efficient large-scale public health interventions in spatial-social networks: An endogenous threshold approach

Yimeng Xie (Xiamen University), How to Detect Network Dependence in Latent Factor Models? A Bias-Corrected CD Test

Zhenlin YANG (Singapore Management University), Multi-Dimensional Spatial Panel Data Models with Fixed Effects: Formulation, Estimation and Inference

10:00 – 10:15am: Tea break #1

10:15 – 11:15am: Session 5

Chair: **Zhenlin YANG** (Singapore Management University)

Chao Ma (Xiamen University), A Discrete Choice Model for Financial Product Demand Estimation and An Application on Quantifying the Willingness to Pay for Fintech

Xuexin Wang (Xiamen University), Instrumental Variable Estimation Via a Continuum of Instruments With An Application To Estimating The Elasticity Of Intertemporal Substitution In Consumption

11:15 – 11:30am: Concluding Remarks by Prof. Jia LI

11:30am: Lunch