

Inaugural Meeting of Young Econometricians in Asian-Pacific (YEAP) Region

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Session I: Time Series Econometrics

C : Jiawen Xu (F E)

11:20-11:50	CAY Revisit: A Fractional Time Series Analysis : Tian Xie ()
11:50-12:20	Averaging Estimators for Cointegrated Vector Autoregressive Models : Yanping Yi (F E)
12:20-14:00	Lunch - Session II: Microeconometrics: Identification and Estimation C :

Fixed Effect ()

: Yonghui Zhang (C)

18:00-20:00 Reception Dinner (by invitation)

Friday, Jan 16, 2015

Session IV(a): Financial Econometrics

C : Yu Ren ()

9:00-9:30 Empirical Process Based Specification Testing for Ergodic Diffusions Sampled From High Frequency Data C)

: Qiang Chen (F E)

9:30-10:00 Risk Measures Based on First Four Moments and Resulting Trading S
(O-C C ,C -M K)

: O-Chia Chuang ()

10:00-11:00 **Keynote Speech II**

Principal Component Analysis of High Frequency Data A -
D)

Session V: Hypothesis Testing

C : Xiaojun Song ()

14:00-14:30