Conference Program

June 12-14, 2017

Building 2, Guanghua School of Management, Peking University

June 12, 2017		
16:30-18:00	**Registration**	**1st floor, Guanghua Guest House**
18:00-20:00	**Welcome Reception**	
June 13, 2017		
08:30-08:45	**Registration**	**Outside Room 109**
08:45-09:00	**Welcome Speech**	
	ET Lecture	**Room 109**
	Chair: Yundong Tu, Peking University	
	Xiaohong Chen, Yale University Penalized Sieve (Quasi) Likelihood Ratio Inferences on Irregularly or Partially Identified Semiparametric Structural Models	
09:50-10:10	**Coffee Break**	
	Parallel Session 1A/1B	
	Session 1A	**Room 109**
	Chair: Tao Zou, The Australian National University	
10:10-10:35	**Dacheng Xiu**, University of Chicago Inference on Risk Premia in the Presence of Omitted Factors	
10:35-11:00	**Chuanhai Zhang**, Zhongnan University of Economics and Law A New Estimator for Integrated Volatility with Microstructure Noise and Jumps	
11:00-11:25	**Qiying Wang**, The University of Sydney Model Checks for Nonlinear Cointegrating Regression	
	Session 1B	**Room 213**
	Chair: Tingting Cheng, Nankai University	
10:10-10:35	**Chaohua Dong**, Southwestern University of Finance and Economics Additive Nonparametric Models with Time Variable and Both Stationary and Nonstationary Regressors	
10:35-11:00	**Yingying Dong**, University of California Irvine Regression Discontinuity Designs with a Continuous Treatment	

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11:00-11:25	**Heng Chen**, Bank of Canada Robust Wavelet-Based Test for an Abrupt Mean Shift in the Presence of Unknown Smooth Trend and Long-Memory Errors
11:25-13:00	**Lunch** **B1, Guanghua Guest House**
	Invited Session I **Room 109** **Chair: Xiaojun Song,** Peking University
13:00-13:40	**Yanqin Fan**, Washington University Partial Identification in Moment Equality Models with Auxiliary Data
13:40-14:20	**Juan Carlos Escanciano**, Indiana University Semiparametric Identification and Fisher Information
14:20-14:35	**Coffee Break**
	Parallel Session 2A/2B
	Session 2A **Room 109** **Chair: Chaohua Dong,** Southwestern University of Finance and Economics
14:35-15:00	**Qingliang Fan**, Xiamen University Large System of Seemingly Unrelated Regressions: A Penalized Quasi-Maximum Likelihood Estimation Perspective
15:00-15:25	**Geert Mesters**, Universitat Pompeu Fabra Detecting Granular Time Series in Large Panels
15:25-15:50	**Xiaohui Zhang**, University of Exeter To Lie or Not to Lie: Survey Mode Effects on the Validity of Self-Reported Substance Use Data
	Session 2B **Room 213** **Chair: Ye Chen,** Capital University of Economics and Business
14:35-15:00	**Ying Wang**, Peking University Adaptive Estimation of Functional-coefficient Cointegration Models with Nonstationary Volatility
15:00-15:25	**Hsein Kew**, Monash University Level Shift Estimation in the Presence of Non-stationary Volatility with an Application to the Unit Root Testing Problem
15:25-15:50	**Tingting Cheng**, Nankai University Multi-Step Non- and Semi-Parametric Predictive Regressions
15:50-16:05	**Coffee Break**

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Parallel Session 3A/3B

Session 3A **Room 109**

Chair: Xuexin Wang, Xiamen University

16:05-16:30 **Patrick Wongsa-art**, Newcastle University
Correlation Curve Time Series Analysis of Correlation Dynamics

16:30-16:55 **Artem Prokhorov**, University of Sydney
A New Measure of Vector Dependence, with an Application to Financial Risk and Contagion

16:55-17:20 **Young C. Joo**, Chung-Ang University
Robust Portfolio Selection with Linear Regression and S-shaped Utility

17:20-17:45 **Yin Liao**, Queensland University of Technology
Modeling the Cross Section of Stock Returns Using Sensible Models in a Model Pool

Session 3B **Room 213**

Chair: Yu-Chin Hsu, Academia Sinica

16:05-16:30 **Zhengtao Shi**, The Chinese University of Hong Kong
A Structural Pairwise Network Model with Individual Heterogeneity

16:30-16:55 **Tao Zou**, The Australian National University
Network Influence Analysis

16:55-17:20 **Wang Miao**, Peking University
Identifying Causal Effects With Proxy Variables of an Unmeasured Confounder

17:20-17:45 **Pedro H. C. Sant' Anna**, Vanderbilt University
Program Evaluation with Right-Censored Data

June 14, 2017		
08:45-09:00	**Registration**	
	Invited Session II **Chair: JihaYh**	**Room 109**

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	Invited Session III **Room 109** **Chair: Hsein Kew,** Monash University
13:30-14:10	**Elie Tamer,** Harvard University Inference on Parameters in Dynamic Discrete Choice Models
14:10-14:50	**Liangjun Su**, Singapore Management University Identifying Latent Grouped Structures in Nonlinear Panels
14:50-15:05	**Coffee Break**
	Parallel Session 5A/5B
	Session 5A **Room 109** **Chair: Wang Miao,** Peking University
15:05-15:30	**Yuya Sasaki**, Johns Hopkins University A Unified Robust Bootstrap Method for Sharp/Fuzzy Mean/Quantile Regression Discontinuity/Kink Designs
15:30-15:55	**Dante Amengual**, CEMFI Normality Tests for Latent Variables
15:55-16:20	**Naijing Huang**, Central University of Finance and Economics Weak Inference for Dynamic Stochastic General Equilibrium Models with Time-varying Parameters
	Session 5B **Room 213** **Chair: Shuo Li,** Tianjin University of Finance and Economics
15:05-15:30	**Yoosoon Chang**, Indiana University Identifying and Estimating the Longrun Effect of Income Distribution on Aggregate Consumption
15:30-15:55	**Tsung-Chih Lai**, Feng Chia University A Double Local Polynomial Method for Conditional Density
15:55-16:20	**Sung Y. Park**, Chung-Ang University Multivariate Density Forecast Evaluation: Smooth Test