The Inaugural Meeting of the Greater Bay Econometrics Study Group

28 - 29 November 2024

Venue: E22-G015, Faculty of Business Administration, University of Macau

Day 1: 28 November, Thursday

9:00-9:05	**Opening speech and group photo**	
9:05-10:05	**Keynote Session 1 (**Chair: Degui Li, University of Macau**)**	
9:05-10:05	**Peter Robinson** London School of Economics	Stochastic and deterministic trends
10:05-10:25	**Tea break**	
10:25-12:30	**Invited Session 1 (**Chair: Jia Chen, University of Macau**)**	
10:25-10:50	**Ziwei Mei** The Chinese University of Hong Kong	Taming the zoo of mixed roots: On LASSO simultaneous inference for high dimensional predictive regression
10:50-11:15	**Xiaohu Wang** Fudan University	Towards a unified fractional unit root distribution with a uniform testing approach
11:15-11:40	**Chen Zhang** University of Macau	Modeling and forecasting multivariate realized volatility with multivariate fractional Brownian motion
11:40-12:05	**Xinghua Zheng** Hong Kong University of Science and Technology	Learning the stochastic discount factor
12:05-12:30	**Yang Zu** University of Macau	Comparing forecasts made at different frequencies
12:30-13:45	**Lunch break**	
13:45-15:50	**Invited Session 2 (**Chair: Zhi Liu, University of Macau**)**	
13:45-14:10	**Chunrong Ai** The Chinese University of Hong Kong, Shenzhen	Quantile-optimal policy learning via balanced neural networks weights
14:10-14:35	**Yingying Li** Hong Kong University of Science and Technology	Co-jump networks, mixed membership and beyond
14:35-15:00	**Shiqing Ling** Hong Kong University of Science and Technology	Screening predictors in high-dimensional time-series analysis

15:00-15:25	**Jun Yu** University of Macau	Maximum likelihood estimation of fractional Ornstein-Uhlenbeck process with discretely sampled data
15:25-15:50	**Xianbo Zhou** Sun Yat-sen University	Censored partial linear quantile regression with endogeneity
15:50-16:10	**Tea break**	
16:10-18:15	**Invited Session 3 (**Chair: Yang Zu, University of Macau**)**	
16:10-16:35	**Yi Ding** University of Macau	The Granular origins of tail dispersion risk
16:35-17:00	**Merrick Li** The Chinese University of Hong Kong	Testing for pricing errors
17:00-17:25	**Yanbo Liu** Shandong University	Uniform inference for quantile predictability
17:25-17:50	**Weichen Wang** University of Hong Kong	Spectral ranking inferences based on general multiway comparisons
17:50-18:15	**Weilin Xiao** Zhejiang University	Parameter estimation in mixed fractional Brownian motions
18:40-20:40	**Workshop dinner**	

Day 2: 29 November, Friday

9:00-10:00	**Keynote Session 2 (**Chair: Wenyang Zhang, University of Macau**)**	
9:00-10:00	**Oliver Linton** University of Cambridge	CCE estimation of high dimensional panel data models with interactive fixed effects
10:00-10:20	**Tea break**	
10:20-12:25	**Invited Session 4 (**Chair: Yi Ding, University of Macau**)**	
10:20-10:45	**Jia Chen** University of Macau	Dynamic quantile panel data models with interactive effects
10:45-11:10	**Qihui Chen** The Chinese University of Hong Kong, Shenzhen	Semiparametric conditional factor models in asset pricing
11:10-11:35	**Junlong Feng** Hong Kong University of Science and Technology	Robust quantile factor analysis
11:35-12:00	**Shaoran Li** Peking University	A dynamic semiparametric characteristics-based model for portfolio selection
12:00-12:25	**Xun Lu** The Chinese University of Hong Kong	On three-dimensional panels with multi-level factors
12:25-13:50	**Lunch break**	
13:50-15:55	**Invited Session 5 (**Chair: Yubo Tao, University of Macau**)**	
13:50-14:15	**Ye Luo** University of Hong Kong	Can AI master econometrics?
14:15-14:40	**Xu Han** City University of Hong Kong	Double adaptive lasso for robust post-selection inference of impulse responses in local projections
14:40-15:05	**Ruixuan Liu** The Chinese University of Hong Kong	Bayesian difference-in-differences
15:05-15:30	**Shuyang Sheng** The Chinese University of Hong Kong, Shenzhen	Stratifying on treatment status
15:30-15:55	**Zhentao Shi** The Chinese University of Hong Kong	Estimation and inference in dyadic network formation models with nontransferable utilities
15:55-16:15	**Tea break**	
16:15-17:15	**Keynote Session 3 (**Chair: Jun Yu, University of Macau**)**	
16:15-17:15	**Yongmiao Hong**	High-dimensional vector autoregressions: A ridge dynamic mode decomposition approach

	University of Chinese Academy of Sciences	
17:15-17:20	**Concluding remark**	