

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	Zhentaoshi 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 University of Chinese Academy of Sciences	High-dimensional vector autoregressions: A ridge dynamic mode decomposition approach
17:15-17:20	Concluding remark	