CUHK Workshop on Econometrics

29 April, 2017
Room 918, 9/F, Esther Lee Building, CUHK

Programme

9:00-10:00	**Myung Hwan Seo, Seoul National University** Oracle Estimation of a Change Point in High Dimensional Quantile Regression
10:15-11:15	**Peng Wang, The Hong Kong University of Science and Technology** Determinants of World Business Cycles: Some Insights from a Flexible Dynamic Factor Model
11:30-12:30	**Zhenlin Yang, Singapore Management University** Joint M-Tests for Dynamic and Spatial Effects in Short Panel Data Models with Fixed Effects and Unknown Heteroskedasticity
12:30-14:00	**Lunch (by invitation)**
14:30-15:30	**Ryo Okui, New York University Shanghai** Confidence Set for Group Membership
15:45-16:45	**Jin Seo Cho, Yonsei University** Sequentially Testing Polynomial Model Hypothesis Using the Power Transform of Regressors
17:00-18:00	**Tatsushi Oka, National University of Singapore** Heterogeneous Treatment Effect for Regional Policy
18:00	**Dinner (by invitation)**