The Chinese University of Hong Kong

CUHK Workshop on Econometrics

31 Mar, 2019

Workshop Location: Room 918, Esther Lee Building, CUHK

8:30-9:15	Xiaojun Song, Peking University *Testing for Significance of Inefficiency Determinants in Nonparametric Stochastic Frontier Models*
9:30-10:15	Yi-Ting Chen, Academia Sinica *A Distributional Approach to Model Selection and Averaging by Probabilistic Significance Tests*
10:30-11:15	Qihui Chen, The Chinese University of Hong Kong, Shenzhen *Improved Inference on the Rank of a Matrix*
11:30-12:15	Hanghui Zhang, Shanghai University of Finance and Economics *Multi-dimensional Rank Comparison and the Identification of Panel Data Discrete Choice Models*
12:30-14:30	Lunch (by invitation)
14:30-15:15	Shaoping Wang, Huazhong University of Science and Technology *Counterfactual Simulation on the Interventions of Chinese Stock Market in 2015*
15:30-16:15	Haihan Tang, Fudan University *Estimation of the Kronecker Covariance Model by Partial Means and Quadratic Form*
16:30-17:15	Hon Ho Kwok, The University of Hong Kong *Network Identification Methods Based on Change of Basis*
18:00	Dinner (by invitation)